



Currency Futures & Options Monthly Statistics

From: 03/10/2011 To: 27/10/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.31240 | 8.13250 | 308,243 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 1.00600 | 0.86000 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.96300 | 0.82200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 1.05100 | 0.90100 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.56900 | 1.39700 | 6,425 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.54600 | 0.46400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 1.09600 | 0.94300 | 5,560 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 2.16400 | 1.98500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.32800 | 1.16300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.87900 | 0.74900 | 11,280 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.86600 | 1.68800 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.91500 | 1.73700 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 2.06500 | 1.88600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.52000 | 0.44200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.36400 | 2.18400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.92000 | 0.78500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.61800 | 1.44400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.52000 | 1.34900 | 200 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.60100 | 0.51000 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.73000 | 0.61800 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.47200 | 1.30200 | 560 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 2.01500 | 1.83600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.96500 | 1.78700 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.31400 | 2.13500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.66300 | 0.56100 | 1,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.80300 | 0.68100 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.71700 | 1.54100 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.46300 | 2.28400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.63100 | 0.53500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 1.14100 | 0.98600 | 14,600 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.76600 | 1.58900 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.39000 | 0.33300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.45100 | 0.38400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 2.21400 | 2.03500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 1.18700 | 1.02900 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.42400 | 1.25500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 1.23400 | 1.07300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.66700 | 1.49200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.26800 | 0.23100 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 2.11400 | 1.93600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.41000 | 0.34900 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.81600 | 1.63800 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.37600 | 1.20900 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.76600 | 0.64900 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.37200 | 0.31800 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.43000 | 0.36600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.69600 | 0.58800 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.28100 | 1.11800 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.49600 | 0.42200 | 11,900 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.26400 | 2.08500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.57200 | 0.48600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.84000 | 0.71400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.47300 | 0.40300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.25600 | 0.22100 | 10,750 |
| 03/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.05100 | 0.04200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.01700 | 0.01400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.68900 | 2.86000 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.60500 | 3.78200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.31100 | 0.42100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.07800 | 0.13200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.21000 | 0.30400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.28400 | 0.39000 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01900 | 0.03600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.13400 | 0.20600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.36800 | 0.48400 | 100 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.46000 | 0.58600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.10400 | 0.16700 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01400 | 0.02700 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.39800 | 0.51700 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.70600 | 0.84900 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.74400 | 0.88900 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.01000 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.02200 | 0.04100 | 1,000 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01200 | 0.02300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.02500 | 0.04700 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.33900 | 0.45200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.42800 | 0.55100 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 560 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.16900 | 0.25300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02900 | 0.05400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00900 | 5,000 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.09100 | 0.14900 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.15100 | 0.22900 | 5,128 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01000 | 0.02000 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.11800 | 0.18600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.18900 | 0.27800 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00800 | 0.01700 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00600 | 0.01200 | 16,340 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05800 | 0.10300 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.25800 | 0.36000 | 10,750 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.03400 | 0.06100 | 800 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 5,000 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.06700 | 0.11700 | 12,000 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01600 | 0.03100 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.23400 | 0.33200 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03900 | 0.06900 | 3,780 |
| 03/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00700 | 0.01500 | 0 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.05100 | 0.09000 | 1,000 |
| 03/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.04400 | 0.07800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.40800 | 8.22700 | 38,985 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.43700 | 1.28500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.39400 | 1.24400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.48100 | 1.32600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.46900 | 1.31500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.33900 | 1.19200 | 30,100 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.25600 | 1.11300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.64800 | 1.48600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.29700 | 1.15200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.69400 | 1.53000 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 1.02000 | 0.90400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.77800 | 0.69200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.13500 | 1.00100 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.62300 | 0.55400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.74000 | 1.57500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.60400 | 0.53700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.60200 | 1.44300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.75200 | 0.67000 | 5,000 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.38200 | 1.23200 | 10,000 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.78700 | 1.62000 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 1.09600 | 0.96800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.66200 | 0.59200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.83300 | 0.73800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.42500 | 1.27300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.83500 | 1.66500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.86200 | 0.76200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.72800 | 0.64900 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.80500 | 0.71400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.95400 | 0.84500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.88300 | 1.71100 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.93000 | 1.75800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 2.07500 | 1.90100 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.31900 | 2.14200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.56800 | 0.50400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.55000 | 0.48800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.45700 | 0.40600 | 3 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.68300 | 0.61000 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 1.17500 | 1.03800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.21500 | 1.07500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.55700 | 1.39900 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.92200 | 0.81600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.70500 | 0.62900 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 1.05800 | 0.93500 | 5,000 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 2.02700 | 1.85300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.27000 | 2.09400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.98700 | 0.87400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.64200 | 0.57300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.22100 | 2.04500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.51300 | 1.35700 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.89100 | 0.78900 | 0 |

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|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.58600 | 0.52000 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.97900 | 1.80600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02100 | 0.02900 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.57800 | 0.69300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.23300 | 0.31200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05500 | 0.08000 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.48400 | 0.59600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.17900 | 0.24700 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01200 | 0.01700 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01900 | 0.02600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15000 | 0.20800 | 2,420 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.39700 | 0.50200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.21400 | 0.28900 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04900 | 0.07200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10700 | 0.14800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.11700 | 0.16100 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.42500 | 0.53300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.84900 | 0.97900 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.64200 | 0.76100 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.61000 | 0.72700 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01700 | 0.02400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02200 | 0.03100 | 2,420 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02500 | 0.03400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.19600 | 0.26800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.29700 | 0.38700 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.37000 | 0.47200 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.25400 | 0.33500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02700 | 0.03800 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06700 | 0.09600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.27500 | 0.36100 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.45400 | 0.56500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.13800 | 0.19100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02900 | 0.04300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07400 | 0.10500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.34400 | 0.44300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04400 | 0.06600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.54600 | 0.66000 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03200 | 0.04800 | 10,000 |
| 03/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.51500 | 0.62700 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.12700 | 0.17400 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.32000 | 0.41500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.16200 | 0.22700 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03600 | 0.05300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08900 | 0.12500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04000 | 0.05900 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09800 | 0.13600 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.08100 | 0.11500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06100 | 0.08800 | 1,000 |
| 03/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05900 | 0.08500 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.07200 | 0.10300 | 0 |
| 03/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06500 | 0.09400 | 0 |
| 03/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.49830 | 8.31720 | 22,538 |
| 03/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.39500 | 1.25800 | 0 |
| 03/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.35700 | 1.22300 | 0 |
| 03/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.43400 | 1.29500 | 0 |
| 03/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.13600 | 0.17800 | 0 |
| 03/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.15900 | 0.20600 | 0 |
| 03/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.14700 | 0.19100 | 0 |
| 03/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.58950 | 8.40940 | 979 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.56600 | 1.43100 | 0 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.53000 | 1.39600 | 0 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.60400 | 1.46600 | 16,000 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.49400 | 1.36200 | 37,000 |
| 03/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.68800 | 0.62600 | 360 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 1.12200 | 1.02800 | 0 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.43300 | 0.51900 | 360 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.19900 | 1.31700 | 0 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.16500 | 0.20700 | 0 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.20500 | 0.25300 | 0 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.19100 | 0.23700 | 0 |
| 03/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.17700 | 0.22200 | 0 |
| 03/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.68860 | 8.50910 | 0 |
| 03/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.38100 | 1.27400 | 0 |
| 03/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.35200 | 1.25100 | 0 |
| 03/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.83400 | 0.76900 | 540 |
| 03/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.41100 | 1.29800 | 0 |
| 03/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.22700 | 1.14200 | 300 |
| 03/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.24500 | 1.36000 | 0 |
| 03/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.37200 | 0.43900 | 0 |
| 03/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.53800 | 0.63300 | 540 |
| 03/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.41300 | 0.49200 | 0 |
| 03/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.39200 | 0.46500 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.79740 | 8.61820 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.40400 | 1.32100 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.38300 | 1.30100 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.42700 | 1.34100 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.98400 | 0.91800 | 180 |
| 03/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.34100 | 1.26300 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.64400 | 0.74500 | 180 |
| 03/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.53000 | 0.62300 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.28700 | 1.40000 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.58600 | 0.68300 | 0 |
| 03/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.55700 | 0.65300 | 0 |
| 03/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.73400 | 9.55550 | 0 |
| 03/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.31300 | 2.24000 | 0 |
| 03/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.50200 | 2.42000 | 200 |
| 03/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.29600 | 2.22400 | 0 |
| 03/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.33000 | 2.25600 | 0 |
| 03/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.04600 | 1.15100 | 0 |
| 03/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.76800 | 0.86500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.11200 | 1.21900 | 0 |
| 03/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.07900 | 1.18500 | 0 |
| 03/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.54930 | 10.37080 | 0 |
| 03/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.87000 | 2.79000 | 0 |
| 03/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.85100 | 2.77200 | 0 |
| 03/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.88800 | 2.80800 | 0 |
| 03/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.48900 | 1.58700 | 0 |
| 03/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.55200 | 1.65100 | 0 |
| 03/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.52100 | 1.61900 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.31240 | 8.13250 | 498 |
| 03/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.32820 | 1.16315 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.28090 | 1.11789 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.37583 | 1.20894 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01343 | 0.02644 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01850 | 0.03539 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01580 | 0.03065 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.40800 | 8.22700 | 7 |
| 03/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 1.02015 | 0.90424 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.98656 | 0.87398 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 1.05777 | 0.93544 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.14977 | 0.20844 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.17856 | 0.24698 | 0 |
| 03/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.16215 | 0.22724 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.86290 | 12.66080 | 17,343 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.28900 | 1.14200 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.24800 | 1.10400 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.33100 | 1.18000 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.88100 | 0.77800 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.60700 | 1.43100 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 1.09200 | 0.96200 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.20800 | 1.06700 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.37800 | 2.18400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.18300 | 1.99200 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.02000 | 0.03100 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01500 | 0.02300 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.09500 | 0.15600 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.12900 | 0.20100 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.04400 | 0.07000 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.21800 | 0.31700 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.06800 | 0.11900 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.08500 | 0.14300 | 0 |
| 03/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.07600 | 0.13100 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 13.00090 | 12.79800 | 5,431 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.70700 | 1.54100 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.66700 | 1.50300 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.74700 | 1.58000 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.62800 | 1.46700 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.37400 | 1.23200 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.08500 | 1.90500 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.44200 | 1.29600 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 1.12800 | 1.00700 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.78800 | 1.61900 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.17300 | 1.99100 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.99800 | 1.82100 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.51200 | 1.36300 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.21100 | 0.26500 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.09700 | 0.12300 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.07200 | 0.09300 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.13700 | 0.17100 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.42700 | 0.50900 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.24100 | 0.29800 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.08400 | 0.10700 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.27300 | 0.33400 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.17700 | 0.21900 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.14600 | 0.18200 | 0 |
| 03/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.16600 | 0.20500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.15600 | 0.19300 | 0 |
| 03/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.13150 | 12.92930 | 2,632 |
| 03/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.67500 | 1.55400 | 0 |
| 03/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.70800 | 1.58400 | 0 |
| 03/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.64400 | 1.52400 | 0 |
| 03/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.41300 | 0.49500 | 0 |
| 03/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.37700 | 0.45500 | 0 |
| 03/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.39400 | 0.47500 | 0 |
| 03/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10860 | 0.10580 | 5,290 |
| 03/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02863 | 0.02584 | 0 |
| 03/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01878 | 0.01617 | 0 |
| 03/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03861 | 0.03581 | 0 |
| 03/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 03/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00018 | 0.00037 | 0 |
| 03/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00003 | 0.00004 | 0 |
| 03/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.11000 | 0.10720 | 26 |
| 03/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.02071 | 0.01839 | 0 |
| 03/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01302 | 0.01145 | 0 |
| 03/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.03010 | 0.02740 | 0 |
| 03/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00010 | 0.00020 | 0 |
| 03/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00302 | 0.00425 | 0 |
| 03/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00071 | 0.00119 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.03890 | 10.91660 | 27,567 |
| 03/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.28700 | 1.17600 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.24200 | 1.13400 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.33300 | 1.22100 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.11000 | 1.01300 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.52000 | 1.40500 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.75800 | 1.64100 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.66200 | 1.54600 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.26000 | 0.23700 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.15200 | 1.05200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.29300 | 0.26700 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.56700 | 1.45200 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.48600 | 0.44000 | 8,220 |
| 03/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.91500 | 0.82800 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.28100 | 0.25700 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.84300 | 0.76100 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.06900 | 0.97400 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.47300 | 1.35800 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.41000 | 0.37200 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.99000 | 0.89900 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.87900 | 0.79400 | 2,740 |
| 03/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.50800 | 0.45900 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.23000 | 0.21100 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.02900 | 0.93600 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.09000 | 0.11900 | 2,740 |
| 03/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.14000 | 0.17700 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.41900 | 0.49200 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.09100 | 1.19400 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.10100 | 0.13200 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.57100 | 0.65500 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.03400 | 0.04100 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.08000 | 0.10700 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.15400 | 0.19400 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.89200 | 0.99000 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.12600 | 0.16100 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.44700 | 0.52300 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.02800 | 0.03500 | 8,220 |
| 03/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.85400 | 0.95000 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.06300 | 0.08500 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.97100 | 1.07000 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.02300 | 0.02900 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.01900 | 0.02400 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.03100 | 0.03800 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.07100 | 0.09600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.04400 | 0.05400 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.05300 | 0.06700 | 0 |
| 03/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.04800 | 0.05900 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.16670 | 11.04360 | 9,976 |
| 03/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.25600 | 1.16600 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.22100 | 1.13300 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.29200 | 1.20100 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.15400 | 2.03900 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.15300 | 1.06800 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.49200 | 1.38900 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.20100 | 2.08500 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.41000 | 1.31000 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.93700 | 0.86700 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.86100 | 0.79500 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.12000 | 1.03600 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.70900 | 0.65300 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.56800 | 0.52100 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.79200 | 0.73100 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.49600 | 0.45500 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.77000 | 0.71000 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.63400 | 0.58200 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.70300 | 1.59600 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.08600 | 0.10200 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.76700 | 0.83800 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.55300 | 0.61600 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.07900 | 1.16100 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.52500 | 0.58700 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.90100 | 0.97700 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.64200 | 0.70900 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.25300 | 0.29200 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.44400 | 0.50100 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.37000 | 0.42300 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.14300 | 0.16600 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.03400 | 0.04100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.12500 | 0.14500 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.23600 | 0.27400 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.03700 | 0.04500 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.17500 | 0.20700 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.20400 | 0.23900 | 0 |
| 03/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.18900 | 0.22200 | 0 |
| 03/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.28910 | 11.16470 | 14,119 |
| 03/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.25800 | 1.17800 | 0 |
| 03/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.22900 | 1.15000 | 0 |
| 03/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.28700 | 1.20600 | 0 |
| 03/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.34800 | 0.39100 | 0 |
| 03/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.39000 | 0.43500 | 0 |
| 03/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.36900 | 0.41300 | 0 |
| 03/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.41280 | 11.28880 | 250 |
| 03/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.25000 | 1.21400 | 0 |
| 03/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.28000 | 1.24300 | 0 |
| 03/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.22100 | 1.18700 | 0 |
| 03/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.58400 | 0.67400 | 0 |
| 03/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.54300 | 0.63000 | 0 |
| 03/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.56300 | 0.65100 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 8.24680 | 8.06880 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.54700 | 1.37000 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.49700 | 1.32000 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.59700 | 1.42000 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 1.24800 | 1.07200 | 14,286 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.85200 | 0.68800 | 6,757 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.09200 | 0.07500 | 11,429 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.14400 | 0.11300 | 11,765 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.06000 | 0.05100 | 11,111 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 0.81300 | 0.98200 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.39700 | 0.54400 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.59500 | 0.75600 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00500 | 0.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00100 | 0.00300 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 03/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.91600 | 7.83310 | 10,759 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.28200 | 1.20500 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.23500 | 1.15400 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.32900 | 1.25100 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.55000 | 0.49600 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.69800 | 0.63600 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.08200 | 0.10300 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.13400 | 0.16300 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 03/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.01600 | 0.02200 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.93440 | 7.85090 | 22,259 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.85000 | 0.79000 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.81500 | 0.75600 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.88700 | 0.82500 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.74500 | 0.68900 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.08300 | 1.01500 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.53600 | 0.49400 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.71200 | 0.65700 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.04200 | 0.97500 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.75600 | 1.67600 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.10800 | 0.12400 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.22800 | 0.25600 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.35200 | 0.39300 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.09900 | 0.11400 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.21100 | 0.23800 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.15300 | 0.17400 | 0 |
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.18100 | 0.20500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.16600 | 0.18900 | 0 |
| 03/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.95670 | 7.87240 | 6,090 |
| 03/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.69800 | 0.65200 | 0 |
| 03/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.72500 | 0.67700 | 0 |
| 03/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.67100 | 0.62700 | 0 |
| 03/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.41400 | 0.45500 | 0 |
| 03/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.36800 | 0.40500 | 0 |
| 03/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.39100 | 0.43000 | 0 |
| 03/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.84760 | 8.78040 | 0 |
| 03/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.84900 | 1.78400 | 0 |
| 03/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.81000 | 1.74400 | 0 |
| 03/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.88700 | 1.82400 | 0 |
| 03/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.28900 | 0.29400 | 0 |
| 03/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.31200 | 0.31400 | 0 |
| 03/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.30100 | 0.30400 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.91340 | 7.79280 | 10 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.71400 | 0.61900 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.67300 | 0.58100 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.75600 | 0.65900 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.42000 | 0.35700 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.12700 | 1.01300 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.45100 | 0.38400 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.07900 | 0.96600 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.59300 | 0.50800 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.03100 | 0.92000 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.55500 | 0.47500 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.09200 | 0.13200 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01800 | 0.02700 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.08000 | 0.11500 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01600 | 0.02300 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.13800 | 0.19100 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01400 | 0.02000 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.15700 | 0.21400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.04300 | 0.06600 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.06000 | 0.08800 | 0 |
| 03/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.05100 | 0.07600 | 0 |
| 03/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.99510 | 7.87360 | 0 |
| 03/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.64100 | 0.57000 | 0 |
| 03/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.67400 | 0.59900 | 0 |
| 03/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.60800 | 0.54200 | 0 |
| 03/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.21300 | 0.26800 | 0 |
| 03/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.17900 | 0.22500 | 0 |
| 03/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.19600 | 0.24600 | 0 |
| 03/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.08380 | 0.06920 | 12,659 |
| 03/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.11890 | 0.09530 | 18,519 |
| 03/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.11360 | 0.13430 | 12,423 |
| 03/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.54610 | 0.48300 | 100,000 |
| 03/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.09020 | 0.13480 | 100,000 |
| 03/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.13150 | 0.15210 | 12,346 |
| 03/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.09480 | 8.98180 | 50 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.88500 | 0.80600 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.84700 | 0.77100 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.92400 | 0.84300 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.74000 | 0.67300 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 1.00700 | 0.91900 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.23200 | 1.12900 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.70600 | 0.64300 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.51000 | 0.46800 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.32300 | 0.29800 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.40500 | 0.37300 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.77400 | 0.70300 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.14100 | 1.04000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.37100 | 1.26700 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.55900 | 0.51300 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.46600 | 1.36000 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.61300 | 0.56100 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.48700 | 0.44700 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.67300 | 0.61500 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.38700 | 0.35600 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.30800 | 0.28600 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.66300 | 0.75400 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.49200 | 0.57400 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.17800 | 0.23300 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.34200 | 0.41500 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.21800 | 0.27900 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.02100 | 0.02800 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.26400 | 0.33100 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.02600 | 0.03500 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.04600 | 0.05800 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.12900 | 0.17100 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.46000 | 0.54100 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.62800 | 0.71600 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.31500 | 0.38600 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.16100 | 0.21100 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.03700 | 0.04700 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.06200 | 0.08700 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.14500 | 0.19100 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.07900 | 0.11100 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.10200 | 0.13900 | 0 |
| 03/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.09000 | 0.12400 | 0 |
| 03/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.22100 | 9.10710 | 0 |
| 03/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.91100 | 0.84700 | 0 |
| 03/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.94100 | 0.87500 | 0 |
| 03/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.88200 | 0.82000 | 0 |
| 03/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.31100 | 0.36300 | 0 |
| 03/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.27000 | 0.31800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 03/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.29000 | 0.34000 | 0 |
| 03/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,487.95000 | 16,195.29000 | 0 |
| 03/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.30420 | 1.27450 | 0 |
| 03/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.20810 | 0.18170 | 0 |
| 03/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.25550 | 0.22750 | 0 |
| 03/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.16360 | 0.13950 | 0 |
| 03/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00940 | 0.01500 | 0 |
| 03/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00130 | 0.00300 | 0 |
| 03/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00390 | 0.00720 | 0 |
| 03/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.32100 | 1.29110 | 0 |
| 03/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.15670 | 0.13710 | 0 |
| 03/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.12570 | 0.10940 | 0 |
| 03/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.19260 | 0.16980 | 0 |
| 03/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02160 | 0.02870 | 0 |
| 03/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05470 | 0.06830 | 0 |
| 03/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03570 | 0.04600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.35720 | 8.31240 | 305,558 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 1.05300 | 1.00600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 1.01000 | 0.96300 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 1.09700 | 1.05100 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.61400 | 1.56900 | 6,425 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.58500 | 0.54600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 1.14200 | 1.09600 | 5,560 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 2.20900 | 2.16400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.37400 | 1.32800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.92500 | 0.87900 | 11,280 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.91100 | 1.86600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.96000 | 1.91500 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 2.11000 | 2.06500 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.55800 | 0.52000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.40900 | 2.36400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.32100 | 0.00000 | 400 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.30900 | 2.26400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.61200 | 0.57200 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.88500 | 0.84000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.50900 | 0.47300 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.28000 | 0.25600 | 10,750 |
| 04/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.05700 | 0.05100 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.29300 | 0.26800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.02000 | 0.01700 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.96700 | 0.92000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.66300 | 1.61800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.56500 | 1.52000 | 200 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.64200 | 0.60100 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.77400 | 0.73000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.51700 | 1.47200 | 560 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 2.06000 | 2.01500 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 2.01000 | 1.96500 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.35900 | 2.31400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.70600 | 0.66300 | 1,000 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.84700 | 0.80300 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.76200 | 1.71700 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.50800 | 2.46300 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.67400 | 0.63100 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 1.18700 | 1.14100 | 14,600 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.81100 | 1.76600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.42400 | 0.39000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.48600 | 0.45100 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 2.25900 | 2.21400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 1.23300 | 1.18700 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.46900 | 1.42400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 1.28000 | 1.23400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.71200 | 1.66700 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 2.15900 | 2.11400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.44300 | 0.41000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.86100 | 1.81600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.42100 | 1.37600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.81000 | 0.76600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.40400 | 0.37200 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.46400 | 0.43000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.73900 | 0.69600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.32600 | 1.28100 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.53300 | 0.49600 | 11,900 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.27600 | 0.28400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.13200 | 0.13400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.35700 | 0.36800 | 100 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.44700 | 0.46000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.10300 | 0.10400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.38600 | 0.39800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 1,000 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.02600 | 0.02500 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.32900 | 0.33900 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.41700 | 0.42800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 560 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.16700 | 0.16900 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.03000 | 0.02900 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 5,000 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.09000 | 0.09100 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.14900 | 0.15100 | 5,128 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.11700 | 0.11800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.18500 | 0.18900 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 16,340 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.06000 | 0.05800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.61400 | 0.00000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.68600 | 0.70600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.72300 | 0.74400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.65000 | 2.68900 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.56300 | 3.60500 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.30200 | 0.31100 | 400 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.07800 | 0.07800 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.20500 | 0.21000 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.25100 | 0.25800 | 10,750 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.03500 | 0.03400 | 800 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 5,000 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.06800 | 0.06700 | 12,000 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.22800 | 0.23400 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.04000 | 0.03900 | 3,780 |
| 04/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.05300 | 0.05100 | 1,000 |
| 04/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.04600 | 0.04400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.45330 | 8.40800 | 47,253 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.48200 | 1.43700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.43900 | 1.39400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.52600 | 1.48100 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.51300 | 1.46900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.38400 | 1.33900 | 30,100 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.30100 | 1.25600 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.69200 | 1.64800 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.34200 | 1.29700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.73800 | 1.69400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 1.06500 | 1.02000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.81700 | 0.77800 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.18000 | 1.13500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.65500 | 0.62300 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.78500 | 1.74000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.63500 | 0.60400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.64700 | 1.60200 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.79000 | 0.75200 | 5,000 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.42700 | 1.38200 | 10,000 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.83300 | 1.78700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 1.14100 | 1.09600 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.69600 | 0.66200 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.87300 | 0.83300 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.47000 | 1.42500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.88000 | 1.83500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.90200 | 0.86200 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.76400 | 0.72800 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.84400 | 0.80500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.71800 | 0.68300 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 1.22000 | 1.17500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.26000 | 1.21500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.60200 | 1.55700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.96300 | 0.92200 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.74100 | 0.70500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 1.10300 | 1.05800 | 5,000 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 2.07200 | 2.02700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.31500 | 2.27000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 1.02800 | 0.98700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.67500 | 0.64200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.26600 | 2.22100 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.55700 | 1.51300 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.93200 | 0.89100 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.61600 | 0.58600 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 2.02400 | 1.97900 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.99500 | 0.95400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.92800 | 1.88300 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.97600 | 1.93000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 2.12100 | 2.07500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.36400 | 2.31900 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.59800 | 0.56800 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.58000 | 0.55000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.48200 | 0.45700 | 3 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.82900 | 0.84900 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.62700 | 0.64200 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.59500 | 0.61000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 2,420 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02500 | 0.02500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.19200 | 0.19600 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.56300 | 0.57800 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.22900 | 0.23300 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05400 | 0.05500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.47200 | 0.48400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.17500 | 0.17900 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15000 | 0.15000 | 2,420 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.38800 | 0.39700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.21000 | 0.21400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04900 | 0.04900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10700 | 0.10700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.11700 | 0.11700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.41500 | 0.42500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.29100 | 0.29700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.36100 | 0.37000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.24900 | 0.25400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02700 | 0.02700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06700 | 0.06700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.27000 | 0.27500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.44300 | 0.45400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.13800 | 0.13800 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.03000 | 0.02900 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07400 | 0.07400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.33700 | 0.34400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04400 | 0.04400 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.53200 | 0.54600 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03200 | 0.03200 | 10,000 |
| 04/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.50200 | 0.51500 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.12700 | 0.12700 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.31400 | 0.32000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.16200 | 0.16200 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03500 | 0.03600 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08900 | 0.08900 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03900 | 0.04000 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09800 | 0.09800 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.08100 | 0.08100 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06000 | 0.06100 | 1,000 |
| 04/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05900 | 0.05900 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.07200 | 0.07200 | 0 |
| 04/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06500 | 0.06500 | 0 |
| 04/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.54200 | 8.49830 | 22,638 |
| 04/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.43700 | 1.39500 | 0 |
| 04/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.39900 | 1.35700 | 0 |
| 04/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.47500 | 1.43400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.13300 | 0.13600 | 0 |
| 04/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.15700 | 0.15900 | 0 |
| 04/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.14500 | 0.14700 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.63050 | 8.58950 | 979 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.60400 | 1.56600 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.56700 | 1.53000 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.64200 | 1.60400 | 16,000 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.53100 | 1.49400 | 37,000 |
| 04/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.68200 | 0.00000 | 2,000 |
| 04/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.70900 | 0.68800 | 360 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 1.15200 | 1.12200 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.86500 | 0.00000 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.83500 | 0.00000 | 2,000 |
| 04/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.25200 | 0.00000 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.42200 | 0.43300 | 360 |
| 04/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.17900 | 1.19900 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.16200 | 0.16500 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.20100 | 0.20500 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.18700 | 0.19100 | 0 |
| 04/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.17400 | 0.17700 | 0 |
| 04/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.72850 | 8.68860 | 0 |
| 04/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.41400 | 1.38100 | 0 |
| 04/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.25600 | 1.22700 | 300 |
| 04/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.38400 | 1.35200 | 0 |
| 04/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.44400 | 1.41100 | 0 |
| 04/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.85700 | 0.83400 | 540 |
| 04/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.36600 | 0.37200 | 0 |
| 04/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.52800 | 0.53800 | 540 |
| 04/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.40600 | 0.41300 | 0 |
| 04/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.22900 | 1.24500 | 0 |
| 04/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.38600 | 0.39200 | 0 |
| 04/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.83750 | 8.79740 | 0 |
| 04/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.43900 | 1.40400 | 0 |
| 04/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.41700 | 1.38300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.46500 | 1.42700 | 0 |
| 04/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 1.01300 | 0.98400 | 180 |
| 04/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.37600 | 1.34100 | 0 |
| 04/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.63900 | 0.64400 | 180 |
| 04/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.52800 | 0.53000 | 0 |
| 04/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.27600 | 1.28700 | 0 |
| 04/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.58000 | 0.58600 | 0 |
| 04/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.55200 | 0.55700 | 0 |
| 04/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.77920 | 9.73400 | 0 |
| 04/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.35000 | 2.31300 | 0 |
| 04/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.33300 | 2.29600 | 0 |
| 04/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.54500 | 2.50200 | 200 |
| 04/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.36800 | 2.33000 | 0 |
| 04/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.03900 | 1.04600 | 0 |
| 04/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.76600 | 0.76800 | 0 |
| 04/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.10400 | 1.11200 | 0 |
| 04/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.07100 | 1.07900 | 0 |
| 04/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.59450 | 10.54930 | 0 |
| 04/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.90400 | 2.87000 | 0 |
| 04/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.92400 | 2.88800 | 0 |
| 04/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.88500 | 2.85100 | 0 |
| 04/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.54100 | 1.55200 | 0 |
| 04/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.48000 | 1.48900 | 0 |
| 04/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.51000 | 1.52100 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.35720 | 8.31240 | 535 |
| 04/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.37360 | 1.32820 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.32643 | 1.28090 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.42111 | 1.37583 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01391 | 0.01343 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01923 | 0.01850 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01640 | 0.01580 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.45330 | 8.40800 | 7 |
| 04/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 1.06519 | 1.02015 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 1.02832 | 0.98656 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 1.10278 | 1.05777 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.14948 | 0.14977 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.17502 | 0.17856 | 0 |
| 04/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.16189 | 0.16215 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.87220 | 12.86290 | 17,338 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.31800 | 1.28900 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.27800 | 1.24800 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.35900 | 1.33100 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.92000 | 0.88100 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.62800 | 1.60700 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 1.12600 | 1.09200 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.23900 | 1.20800 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.39000 | 2.37800 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.19600 | 2.18300 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.02400 | 0.02000 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01800 | 0.01500 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.11700 | 0.09500 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.15400 | 0.12900 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.05600 | 0.04400 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.24800 | 0.21800 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.08700 | 0.06800 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.10600 | 0.08500 | 0 |
| 04/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.09600 | 0.07600 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 13.01170 | 13.00090 | 6,564 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.73000 | 1.70700 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.69100 | 1.66700 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.76900 | 1.74700 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.65300 | 1.62800 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.40400 | 1.37400 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.10100 | 2.08500 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.47100 | 1.44200 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 1.16200 | 1.12800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.80900 | 1.78800 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.18800 | 2.17300 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.54000 | 1.51200 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 2.01500 | 1.99800 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.10300 | 0.09700 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.22800 | 0.21100 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.07600 | 0.07200 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.14700 | 0.13700 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.45000 | 0.42700 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.25900 | 0.24100 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.08900 | 0.08400 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.29200 | 0.27300 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.19100 | 0.17700 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.15700 | 0.14600 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.17900 | 0.16600 | 0 |
| 04/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.16800 | 0.15600 | 0 |
| 04/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.14090 | 13.13150 | 2,637 |
| 04/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.68200 | 1.67500 | 0 |
| 04/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.65100 | 1.64400 | 0 |
| 04/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.71500 | 1.70800 | 0 |
| 04/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.37400 | 0.37700 | 0 |
| 04/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.41000 | 0.41300 | 0 |
| 04/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.39100 | 0.39400 | 0 |
| 04/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10910 | 0.10860 | 5,890 |
| 04/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02913 | 0.02863 | 0 |
| 04/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03911 | 0.03861 | 0 |
| 04/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01930 | 0.01878 | 0 |
| 04/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00020 | 0.00018 | 0 |
| 04/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 04/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00003 | 0.00003 | 0 |
| 04/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.11050 | 0.11000 | 26 |
| 04/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.02123 | 0.02071 | 0 |
| 04/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01352 | 0.01302 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.03061 | 0.03010 | 0 |
| 04/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00011 | 0.00010 | 0 |
| 04/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00302 | 0.00302 | 0 |
| 04/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00073 | 0.00071 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.09090 | 11.03890 | 27,567 |
| 04/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.34000 | 1.28700 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.29400 | 1.24200 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.38600 | 1.33300 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.16000 | 1.11000 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.57200 | 1.52000 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.81000 | 1.75800 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.71400 | 1.66200 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.28300 | 0.26000 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.20500 | 1.15200 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.31900 | 0.29300 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.61900 | 1.56700 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.52300 | 0.48600 | 8,220 |
| 04/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.96300 | 0.91500 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.30600 | 0.28100 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.89100 | 0.84300 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.11900 | 1.06900 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.52500 | 1.47300 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.44300 | 0.41000 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 1.04000 | 0.99000 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.92600 | 0.87900 | 2,740 |
| 04/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.54500 | 0.50800 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.25100 | 0.23000 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.07900 | 1.02900 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.08800 | 0.09000 | 2,740 |
| 04/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.13500 | 0.14000 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.40400 | 0.41900 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.06000 | 1.09100 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.09900 | 0.10100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.55200 | 0.57100 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.03400 | 0.03400 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.07800 | 0.08000 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.15000 | 0.15400 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.86500 | 0.89200 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.12200 | 0.12600 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.43200 | 0.44700 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.02800 | 0.02800 | 8,220 |
| 04/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.82800 | 0.85400 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.06400 | 0.06300 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.94200 | 0.97100 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.06900 | 0.07100 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.04500 | 0.04400 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.05300 | 0.05300 | 0 |
| 04/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.04900 | 0.04800 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.22130 | 11.16670 | 9,761 |
| 04/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.30700 | 1.25600 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.27200 | 1.22100 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.34600 | 1.29200 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.21200 | 2.15400 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.20200 | 1.15300 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.54800 | 1.49200 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.25800 | 2.20100 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.46600 | 1.41000 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.98200 | 0.93700 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.90200 | 0.86100 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.16900 | 1.12000 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.74400 | 0.70900 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.59800 | 0.56800 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.83000 | 0.79200 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.52300 | 0.49600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.80800 | 0.77000 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.76000 | 1.70300 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.66700 | 0.63400 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.74600 | 0.76700 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.08900 | 0.08600 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.53700 | 0.55300 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.05200 | 1.07900 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.50900 | 0.52500 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.87700 | 0.90100 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.62300 | 0.64200 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.24800 | 0.25300 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.43100 | 0.44400 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.36100 | 0.37000 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.14500 | 0.14300 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.03700 | 0.03400 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.12700 | 0.12500 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.23100 | 0.23600 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.04100 | 0.03700 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.17500 | 0.17500 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.20100 | 0.20400 | 0 |
| 04/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.18600 | 0.18900 | 0 |
| 04/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.34310 | 11.28910 | 14,119 |
| 04/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.30100 | 1.25800 | 0 |
| 04/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.27100 | 1.22900 | 0 |
| 04/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.33100 | 1.28700 | 0 |
| 04/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.33800 | 0.34800 | 0 |
| 04/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.37800 | 0.39000 | 0 |
| 04/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.35800 | 0.36900 | 0 |
| 04/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.46540 | 11.41280 | 250 |
| 04/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.28400 | 1.25000 | 0 |
| 04/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.31400 | 1.28000 | 0 |
| 04/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.25400 | 1.22100 | 0 |
| 04/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.56400 | 0.58400 | 0 |
| 04/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.52400 | 0.54300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.54400 | 0.56300 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 8.29090 | 8.24680 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.59100 | 1.54700 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.54100 | 1.49700 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.64100 | 1.59700 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 1.29200 | 1.24800 | 14,286 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.89500 | 0.85200 | 6,757 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.09800 | 0.09200 | 11,429 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.15500 | 0.14400 | 11,765 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.06400 | 0.06000 | 11,111 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 0.77300 | 0.81300 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.36400 | 0.39700 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.55700 | 0.59500 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00400 | 0.00500 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00100 | 0.00100 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 04/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.83100 | 7.91600 | 10,759 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.20000 | 1.28200 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.15400 | 1.23500 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.24700 | 1.32900 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.50000 | 0.55000 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.63900 | 0.69800 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.10800 | 0.08200 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.16900 | 0.13400 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.01600 | 0.01300 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.02300 | 0.01900 | 0 |
| 04/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.85160 | 7.93440 | 22,259 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.80300 | 0.85000 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.76900 | 0.81500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.83800 | 0.88700 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.70400 | 0.74500 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.02500 | 1.08300 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.51000 | 0.53600 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.67200 | 0.71200 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.68000 | 1.75600 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.98600 | 1.04200 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.13400 | 0.10800 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.02800 | 0.02200 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.27000 | 0.22800 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.40800 | 0.35200 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.12300 | 0.09900 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.25200 | 0.21100 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.18600 | 0.15300 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.21700 | 0.18100 | 0 |
| 04/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.20100 | 0.16600 | 0 |
| 04/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.87590 | 7.95670 | 6,090 |
| 04/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.67500 | 0.69800 | 0 |
| 04/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.65100 | 0.67100 | 0 |
| 04/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.70100 | 0.72500 | 0 |
| 04/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.42500 | 0.36800 | 0 |
| 04/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.47500 | 0.41400 | 0 |
| 04/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.44900 | 0.39100 | 0 |
| 04/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.81650 | 8.84760 | 0 |
| 04/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.81900 | 1.84900 | 0 |
| 04/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.78100 | 1.81000 | 0 |
| 04/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.85700 | 1.88700 | 0 |
| 04/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.29100 | 0.28900 | 0 |
| 04/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.31500 | 0.31200 | 0 |
| 04/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.30300 | 0.30100 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.85530 | 7.91340 | 10 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.67200 | 0.71400 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.63200 | 0.67300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.71300 | 0.75600 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.39400 | 0.42000 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.07300 | 1.12700 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.42400 | 0.45100 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.02600 | 1.07900 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.55600 | 0.59300 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.52000 | 0.55500 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.97900 | 1.03100 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.02400 | 0.01800 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.11500 | 0.09200 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.10100 | 0.08000 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.02100 | 0.01600 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.16900 | 0.13800 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01800 | 0.01400 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.18900 | 0.15700 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.05800 | 0.04300 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.07700 | 0.06000 | 0 |
| 04/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.06700 | 0.05100 | 0 |
| 04/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.93760 | 7.99510 | 0 |
| 04/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.60800 | 0.64100 | 0 |
| 04/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.64100 | 0.67400 | 0 |
| 04/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.57900 | 0.60800 | 0 |
| 04/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.24100 | 0.21300 | 0 |
| 04/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.20300 | 0.17900 | 0 |
| 04/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.22000 | 0.19600 | 0 |
| 04/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.08310 | 0.08380 | 12,659 |
| 04/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.12010 | 0.11890 | 18,519 |
| 04/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.10800 | 0.11360 | 12,423 |
| 04/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.56790 | 0.54610 | 100,000 |
| 04/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.08100 | 0.09020 | 100,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.12500 | 0.13150 | 12,346 |
| 04/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.09700 | 9.09480 | 50 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.89900 | 0.88500 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.86200 | 0.84700 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.93700 | 0.92400 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.75700 | 0.74000 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 1.01900 | 1.00700 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.23900 | 1.23200 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.72400 | 0.70600 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.53200 | 0.51000 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.34500 | 0.32300 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.42800 | 0.40500 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.79100 | 0.77400 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.14900 | 1.14100 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.37700 | 1.37100 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.58100 | 0.55900 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.47000 | 1.46600 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.63400 | 0.61300 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.51000 | 0.48700 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.69300 | 0.67300 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.33100 | 0.30800 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.41000 | 0.38700 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.51300 | 0.49200 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.68400 | 0.66300 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.19600 | 0.17800 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.36300 | 0.34200 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.23700 | 0.21800 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.02300 | 0.02100 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.28400 | 0.26400 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.03000 | 0.02600 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.05200 | 0.04600 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.14400 | 0.12900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 04/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.48100 | 0.46000 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.64800 | 0.62800 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.33500 | 0.31500 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.17700 | 0.16100 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.04200 | 0.03700 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.07200 | 0.06200 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.16000 | 0.14500 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.09000 | 0.07900 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.11500 | 0.10200 | 0 |
| 04/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.10200 | 0.09000 | 0 |
| 04/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.22480 | 9.22100 | 0 |
| 04/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.93200 | 0.91100 | 0 |
| 04/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.96100 | 0.94100 | 0 |
| 04/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.90300 | 0.88200 | 0 |
| 04/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.32800 | 0.31100 | 0 |
| 04/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.28600 | 0.27000 | 0 |
| 04/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.30700 | 0.29000 | 0 |
| 04/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,564.52000 | 16,487.95000 | 0 |
| 04/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.31120 | 1.30420 | 0 |
| 04/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.21510 | 0.20810 | 0 |
| 04/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.17070 | 0.16360 | 0 |
| 04/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.26250 | 0.25550 | 0 |
| 04/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00130 | 0.00130 | 0 |
| 04/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00950 | 0.00940 | 0 |
| 04/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00390 | 0.00390 | 0 |
| 04/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.32810 | 1.32100 | 0 |
| 04/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.16330 | 0.15670 | 0 |
| 04/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.13190 | 0.12570 | 0 |
| 04/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.19950 | 0.19260 | 0 |
| 04/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02140 | 0.02160 | 0 |
| 04/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05380 | 0.05470 | 0 |
| 04/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03520 | 0.03570 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.10690 | 8.35720 | 306,229 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.83500 | 1.05300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.79700 | 1.01000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.87400 | 1.09700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.37100 | 1.61400 | 6,425 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.44300 | 0.58500 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.91600 | 1.14200 | 5,560 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.96000 | 2.20900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.13700 | 1.37400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.72400 | 0.92500 | 11,280 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.66200 | 1.91100 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.71200 | 1.96000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.86000 | 2.11000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.42200 | 0.55800 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.15900 | 2.40900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.76000 | 0.96700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.41900 | 1.66300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.32300 | 1.56500 | 200 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.48900 | 0.64200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.59400 | 0.77400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.27600 | 1.51700 | 560 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.81100 | 2.06000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.76100 | 2.01000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.10900 | 2.35900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.53900 | 0.70600 | 1,000 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.65600 | 0.84700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.51500 | 1.76200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.25800 | 2.50800 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.51300 | 0.67400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.95900 | 1.18700 | 14,600 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.56400 | 1.81100 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.31600 | 0.42400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.36500 | 0.48600 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 2.00900 | 2.25900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 1.00200 | 1.23300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.22900 | 1.46900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 1.04700 | 1.28000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.46700 | 1.71200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.91000 | 2.15900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.33100 | 0.44300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.61300 | 1.86100 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.18300 | 1.42100 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.62400 | 0.81000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.30100 | 0.40400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.20800 | 0.28000 | 10,750 |
| 05/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.03800 | 0.05700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.21800 | 0.29300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.01300 | 0.02000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.34800 | 0.46400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.56600 | 0.73900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.09100 | 1.32600 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.40300 | 0.53300 | 11,900 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.05900 | 2.30900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.46500 | 0.61200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.69000 | 0.88500 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.38300 | 0.50900 | 100 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.23800 | 0.32100 | 400 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.42600 | 0.30200 | 400 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.13300 | 0.07800 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.30800 | 0.20500 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.39600 | 0.27600 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.03400 | 0.01900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.20900 | 0.13200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.49100 | 0.35700 | 100 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.78100 | 0.61400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.86100 | 0.68600 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.90100 | 0.72300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.88100 | 2.65000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.80600 | 3.56300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.59400 | 0.44700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.16700 | 0.10300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.02600 | 0.01400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.52400 | 0.38600 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.01000 | 0.00500 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.04000 | 0.02300 | 1,000 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.02200 | 0.01200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.04500 | 0.02600 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.45800 | 0.32900 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.55900 | 0.41700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00700 | 0.00400 | 560 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.25600 | 0.16700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.05200 | 0.03000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00800 | 0.00500 | 5,000 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.14900 | 0.09000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.23200 | 0.14900 | 5,128 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01900 | 0.01000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.18700 | 0.11700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.28200 | 0.18500 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01600 | 0.00800 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.01200 | 0.00600 | 16,340 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.10300 | 0.06000 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.36500 | 0.25100 | 10,750 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.05900 | 0.03500 | 800 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 5,000 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.11700 | 0.06800 | 12,000 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.03000 | 0.01700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.33600 | 0.22800 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.06700 | 0.04000 | 3,780 |
| 05/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.01400 | 0.00700 | 0 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.09000 | 0.05300 | 1,000 |
| 05/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.07800 | 0.04600 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.19950 | 8.45330 | 47,113 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.25700 | 1.48200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.49000 | 0.59800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.47500 | 0.58000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.39600 | 0.48200 | 3 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.61200 | 0.74100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.91100 | 1.10300 | 5,000 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.82400 | 2.07200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.06500 | 2.31500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.85100 | 1.02800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.55700 | 0.67500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.01700 | 2.26600 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.32800 | 1.55700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.76700 | 0.93200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.50600 | 0.61600 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.77700 | 2.02400 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.82200 | 0.99500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.68200 | 1.92800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.72900 | 1.97600 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.87200 | 2.12100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.11400 | 2.36400 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.21600 | 1.43900 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.29800 | 1.52600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.28600 | 1.51300 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.16500 | 1.38400 | 30,100 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.08700 | 1.30100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.45700 | 1.69200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.12500 | 1.34200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.50100 | 1.73800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.88000 | 1.06500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.67300 | 0.81700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.97500 | 1.18000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.54000 | 0.65500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.54600 | 1.78500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.52300 | 0.63500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.41400 | 1.64700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.65200 | 0.79000 | 5,000 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.20500 | 1.42700 | 10,000 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.59100 | 1.83300 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.94200 | 1.14100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.57600 | 0.69600 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.71800 | 0.87300 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.24500 | 1.47000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.63600 | 1.88000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.74100 | 0.90200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.63200 | 0.76400 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.69500 | 0.84400 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.59400 | 0.71800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 1.01100 | 1.22000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.04900 | 1.26000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.37100 | 1.60200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.79400 | 0.96300 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.29500 | 0.21000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.07200 | 0.04900 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.15000 | 0.10700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.16200 | 0.11700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.54500 | 0.41500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.39600 | 0.29100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.48300 | 0.36100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.34200 | 0.24900 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.03700 | 0.02700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.09600 | 0.06700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.36900 | 0.27000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.57700 | 0.44300 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.19300 | 0.13800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.04200 | 0.03000 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.10600 | 0.07400 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.45300 | 0.33700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.06500 | 0.04400 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.67400 | 0.53200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.04700 | 0.03200 | 10,000 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.64100 | 0.50200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.17600 | 0.12700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.42400 | 0.31400 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.23100 | 0.16200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.05200 | 0.03500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.12600 | 0.08900 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.05800 | 0.03900 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.13800 | 0.09800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.11600 | 0.08100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.08700 | 0.06000 | 1,000 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.08500 | 0.05900 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.10300 | 0.07200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01500 | 0.01100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.02300 | 0.01800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.03000 | 0.02300 | 2,420 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.03300 | 0.02500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.27300 | 0.19200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02800 | 0.02100 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.70700 | 0.56300 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.31800 | 0.22900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.07900 | 0.05400 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01800 | 0.01300 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.60800 | 0.47200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.25200 | 0.17500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01600 | 0.01200 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.02500 | 0.01900 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.21200 | 0.15000 | 2,420 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.51300 | 0.38800 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.99700 | 0.82900 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.77600 | 0.62700 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.74100 | 0.59500 | 0 |
| 05/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.09400 | 0.06500 | 0 |
| 05/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.28480 | 8.54200 | 22,713 |
| 05/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.22500 | 1.43700 | 0 |
| 05/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.18900 | 1.39900 | 0 |
| 05/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.26100 | 1.47500 | 0 |
| 05/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.17600 | 0.13300 | 0 |
| 05/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.20400 | 0.15700 | 0 |
| 05/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.19000 | 0.14500 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.36980 | 8.63050 | 979 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.39400 | 1.60400 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.36000 | 1.56700 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.42900 | 1.64200 | 16,000 |
| 05/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.59100 | 0.68200 | 2,000 |
| 05/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.75100 | 0.86500 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.32700 | 1.53100 | 37,000 |
| 05/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.61400 | 0.70900 | 360 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 1.00400 | 1.15200 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.53400 | 0.42200 | 360 |
| 05/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.34400 | 1.17900 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.98100 | 0.83500 | 2,000 |
| 05/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.42100 | 1.25200 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.20900 | 0.16200 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.25700 | 0.20100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.24000 | 0.18700 | 0 |
| 05/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.22400 | 0.17400 | 0 |
| 05/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.46810 | 8.72850 | 0 |
| 05/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.24800 | 1.41400 | 0 |
| 05/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.22500 | 1.38400 | 0 |
| 05/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.27200 | 1.44400 | 0 |
| 05/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.12000 | 1.25600 | 300 |
| 05/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.75600 | 0.85700 | 540 |
| 05/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.38800 | 1.22900 | 0 |
| 05/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.45400 | 0.36600 | 0 |
| 05/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.65200 | 0.52800 | 540 |
| 05/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.50700 | 0.40600 | 0 |
| 05/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.48000 | 0.38600 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.57860 | 8.83750 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.29900 | 1.43900 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.28000 | 1.41700 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.31900 | 1.46500 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.90400 | 1.01300 | 180 |
| 05/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.24300 | 1.37600 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.76400 | 0.63900 | 180 |
| 05/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.64000 | 0.52800 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.42500 | 1.27600 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.70100 | 0.58000 | 0 |
| 05/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.67000 | 0.55200 | 0 |
| 05/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.53350 | 9.77920 | 0 |
| 05/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.21800 | 2.35000 | 0 |
| 05/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.20200 | 2.33300 | 0 |
| 05/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.23400 | 2.36800 | 0 |
| 05/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.39800 | 2.54500 | 200 |
| 05/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.15100 | 1.03900 | 0 |
| 05/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.86500 | 0.76600 | 0 |
| 05/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.21900 | 1.10400 | 0 |
| 05/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.18500 | 1.07100 | 0 |
| 05/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.34880 | 10.59450 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.75300 | 2.90400 | 0 |
| 05/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.77100 | 2.92400 | 0 |
| 05/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.73500 | 2.88500 | 0 |
| 05/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.63600 | 1.54100 | 0 |
| 05/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.57200 | 1.48000 | 0 |
| 05/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.60400 | 1.51000 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.10690 | 8.35720 | 545 |
| 05/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.13677 | 1.37360 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.09137 | 1.32643 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.18268 | 1.42111 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.02578 | 0.01391 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.03447 | 0.01923 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.02987 | 0.01640 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.19950 | 8.45330 | 12 |
| 05/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.88030 | 1.06519 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.85066 | 1.02832 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.91091 | 1.10278 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.21141 | 0.14948 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.25116 | 0.17502 | 0 |
| 05/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.23080 | 0.16189 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.48820 | 12.87220 | 17,130 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.02200 | 1.31800 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.98800 | 1.27800 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.05700 | 1.35900 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.69700 | 0.92000 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.28500 | 1.62800 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.85800 | 1.12600 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.95400 | 1.23900 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.01800 | 2.39000 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.82900 | 2.19600 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.04100 | 0.02400 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.03000 | 0.01800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.21600 | 0.11700 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.27000 | 0.15400 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.09700 | 0.05600 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.40900 | 0.24800 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.16900 | 0.08700 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.20000 | 0.10600 | 0 |
| 05/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.18400 | 0.09600 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.62280 | 13.01170 | 6,594 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.41800 | 1.73000 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.38400 | 1.69100 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.45200 | 1.76900 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.35100 | 1.65300 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.13600 | 1.40400 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.77300 | 2.10100 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.19400 | 1.47100 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.93800 | 1.16200 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.48700 | 1.80900 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.85800 | 2.18800 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.68900 | 2.01500 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.25500 | 1.54000 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.33200 | 0.22800 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.16600 | 0.10300 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.13500 | 0.07600 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.21400 | 0.14700 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.61500 | 0.45000 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.37100 | 0.25900 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.15000 | 0.08900 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.41300 | 0.29200 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.27800 | 0.19100 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.22900 | 0.15700 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.26100 | 0.17900 | 0 |
| 05/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.24500 | 0.16800 | 0 |
| 05/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.74750 | 13.14090 | 2,637 |
| 05/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.42100 | 1.68200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.44900 | 1.71500 | 0 |
| 05/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.39400 | 1.65100 | 0 |
| 05/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.54700 | 0.41000 | 0 |
| 05/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.50200 | 0.37400 | 0 |
| 05/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.52400 | 0.39100 | 0 |
| 05/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10540 | 0.10910 | 5,890 |
| 05/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02544 | 0.02913 | 0 |
| 05/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01580 | 0.01930 | 0 |
| 05/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03541 | 0.03911 | 0 |
| 05/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 05/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00040 | 0.00020 | 0 |
| 05/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00004 | 0.00003 | 0 |
| 05/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10680 | 0.11050 | 26 |
| 05/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01794 | 0.02123 | 0 |
| 05/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01105 | 0.01352 | 0 |
| 05/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02698 | 0.03061 | 0 |
| 05/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00018 | 0.00011 | 0 |
| 05/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00425 | 0.00302 | 0 |
| 05/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00114 | 0.00073 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.78260 | 11.09090 | 27,717 |
| 05/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.06700 | 1.34000 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.02800 | 1.29400 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.10800 | 1.38600 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.91500 | 1.16000 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.28300 | 1.57200 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.51500 | 1.81000 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.42100 | 1.71400 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.21600 | 0.28300 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.95100 | 1.20500 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.24300 | 0.31900 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.32900 | 1.61900 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.39700 | 0.52300 | 8,220 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.74400 | 0.96300 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.23300 | 0.30600 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.68500 | 0.89100 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.87900 | 1.11900 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.23800 | 1.52500 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.33600 | 0.44300 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.80900 | 1.04000 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.84400 | 1.07900 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.71400 | 0.92600 | 2,740 |
| 05/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.41400 | 0.54500 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.19200 | 0.25100 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.58100 | 0.40400 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.30900 | 1.06000 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.16100 | 0.08800 | 2,740 |
| 05/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.23100 | 0.13500 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.17600 | 0.09900 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.75300 | 0.55200 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.05500 | 0.03400 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.14600 | 0.07800 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.25200 | 0.15000 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.10000 | 0.86500 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.21100 | 0.12200 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.61400 | 0.43200 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.04600 | 0.02800 | 8,220 |
| 05/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.06000 | 0.82800 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.11800 | 0.06400 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 1.18300 | 0.94200 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.03800 | 0.02300 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.03200 | 0.01900 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.05000 | 0.03100 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.13200 | 0.06900 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.07500 | 0.04500 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.09500 | 0.05300 | 0 |
| 05/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.08400 | 0.04900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.90860 | 11.22130 | 9,761 |
| 05/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.08500 | 1.30700 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.05400 | 1.27200 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.11800 | 1.34600 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.92100 | 2.21200 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.99300 | 1.20200 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.29000 | 1.54800 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.96600 | 2.25800 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.21900 | 1.46600 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.81200 | 0.98200 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.74700 | 0.90200 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.96300 | 1.16900 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.61400 | 0.74400 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.49400 | 0.59800 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.68700 | 0.83000 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.43300 | 0.52300 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.66800 | 0.80800 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.55000 | 0.66700 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.48900 | 1.76000 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.13000 | 0.08900 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.94100 | 0.74600 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.70900 | 0.53700 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.27400 | 1.05200 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.67800 | 0.50900 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.08500 | 0.87700 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.80500 | 0.62300 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.35400 | 0.24800 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.58800 | 0.43100 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.50300 | 0.36100 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.21000 | 0.14500 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.05700 | 0.03700 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.18100 | 0.12700 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.33400 | 0.23100 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.06200 | 0.04100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.25900 | 0.17500 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.29500 | 0.20100 | 0 |
| 05/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.27600 | 0.18600 | 0 |
| 05/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.02630 | 11.34310 | 14,119 |
| 05/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.10500 | 1.30100 | 0 |
| 05/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.07900 | 1.27100 | 0 |
| 05/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.13100 | 1.33100 | 0 |
| 05/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.45500 | 0.33800 | 0 |
| 05/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.50300 | 0.37800 | 0 |
| 05/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.47900 | 0.35800 | 0 |
| 05/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.14330 | 11.46540 | 250 |
| 05/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.15900 | 1.28400 | 0 |
| 05/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.18500 | 1.31400 | 0 |
| 05/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.13300 | 1.25400 | 0 |
| 05/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.76500 | 0.56400 | 0 |
| 05/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.71700 | 0.52400 | 0 |
| 05/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.74100 | 0.54400 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 8.04160 | 8.29090 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.34200 | 1.59100 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.29300 | 1.54100 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.39200 | 1.64100 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 1.04400 | 1.29200 | 14,286 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.65500 | 0.89500 | 6,757 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.05600 | 0.09800 | 11,429 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.08700 | 0.15500 | 11,765 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.03600 | 0.06400 | 11,111 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 0.99400 | 0.77300 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.54500 | 0.36400 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.76400 | 0.55700 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.01300 | 0.00400 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00200 | 0.00100 | 0 |
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00100 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.71440 | 7.83100 | 10,759 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.09000 | 1.20000 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.04500 | 1.15400 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.13600 | 1.24700 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.42200 | 0.50000 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.55000 | 0.63900 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.13600 | 0.10800 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.20800 | 0.16900 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.02200 | 0.01600 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.03100 | 0.02300 | 0 |
| 05/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.02600 | 0.01900 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.73240 | 7.85160 | 22,259 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.71600 | 0.80300 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.68400 | 0.76900 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.74900 | 0.83800 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.62400 | 0.70400 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.92700 | 1.02500 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.44600 | 0.51000 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.59500 | 0.67200 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.89000 | 0.98600 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.56500 | 1.68000 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.03300 | 0.02800 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.15800 | 0.13400 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.31300 | 0.27000 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.46400 | 0.40800 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.14500 | 0.12300 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.29200 | 0.25200 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.21700 | 0.18600 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.25200 | 0.21700 | 0 |
| 05/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.23400 | 0.20100 | 0 |
| 05/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.75410 | 7.87590 | 6,131 |
| 05/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.60600 | 0.67500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.63000 | 0.70100 | 0 |
| 05/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.58300 | 0.65100 | 0 |
| 05/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.52900 | 0.47500 | 0 |
| 05/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.47600 | 0.42500 | 0 |
| 05/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.50200 | 0.44900 | 0 |
| 05/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.72070 | 8.81650 | 0 |
| 05/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.74500 | 1.81900 | 0 |
| 05/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.70700 | 1.78100 | 0 |
| 05/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.78300 | 1.85700 | 0 |
| 05/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.31200 | 0.29100 | 0 |
| 05/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.33600 | 0.31500 | 0 |
| 05/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.32400 | 0.30300 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.72020 | 7.85530 | 10 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.56200 | 0.67200 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.52500 | 0.63200 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.60000 | 0.71300 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.31500 | 0.39400 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.94500 | 1.07300 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.34000 | 0.42400 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.89900 | 1.02600 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.45700 | 0.55600 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.85300 | 0.97900 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.42600 | 0.52000 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.15600 | 0.11500 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.03300 | 0.02400 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.13700 | 0.10100 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.02900 | 0.02100 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.22000 | 0.16900 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.02500 | 0.01800 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.24500 | 0.18900 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.08000 | 0.05800 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.10500 | 0.07700 | 0 |
| 05/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.09200 | 0.06700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.79980 | 7.93760 | 0 |
| 05/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.52400 | 0.60800 | 0 |
| 05/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.55100 | 0.64100 | 0 |
| 05/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.49800 | 0.57900 | 0 |
| 05/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.29800 | 0.24100 | 0 |
| 05/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.25100 | 0.20300 | 0 |
| 05/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.27400 | 0.22000 | 0 |
| 05/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.07000 | 0.08310 | 12,659 |
| 05/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.09430 | 0.12010 | 18,519 |
| 05/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.13660 | 0.10800 | 12,423 |
| 05/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.47360 | 0.56790 | 100,000 |
| 05/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.14180 | 0.08100 | 100,000 |
| 05/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.15390 | 0.12500 | 12,346 |
| 05/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.79950 | 9.09700 | 50 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.67300 | 0.89900 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.64100 | 0.86200 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.70500 | 0.93700 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.55800 | 0.75700 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.77400 | 1.01900 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.96500 | 1.23900 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.53200 | 0.72400 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.38400 | 0.53200 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.24300 | 0.34500 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.30400 | 0.42800 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.58400 | 0.79100 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.88600 | 1.14900 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.09700 | 1.37700 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.42100 | 0.58100 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.18800 | 1.47000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 05/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.46300 | 0.63400 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.36600 | 0.51000 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.50800 | 0.69300 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.29100 | 0.41000 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.23300 | 0.33100 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.88400 | 0.68400 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.69200 | 0.51300 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.30900 | 0.19600 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.51700 | 0.36300 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.36400 | 0.23700 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.03900 | 0.02300 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.42200 | 0.28400 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.04800 | 0.03000 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.08700 | 0.05200 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.23500 | 0.14400 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.65500 | 0.48100 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.84400 | 0.64800 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.48500 | 0.33500 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.28300 | 0.17700 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.06600 | 0.04200 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.12500 | 0.07200 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.25900 | 0.16000 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.15600 | 0.09000 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.19200 | 0.11500 | 0 |
| 05/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.17400 | 0.10200 | 0 |
| 05/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.92240 | 9.22480 | 0 |
| 05/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.75400 | 0.93200 | 0 |
| 05/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.77700 | 0.96100 | 0 |
| 05/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.73100 | 0.90300 | 0 |
| 05/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.45900 | 0.32800 | 0 |
| 05/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.40500 | 0.28600 | 0 |
| 05/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.43200 | 0.30700 | 0 |
| 05/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,074.15000 | 16,564.52000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.27190 | 1.31120 | 0 |
| 05/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.17900 | 0.21510 | 0 |
| 05/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.22490 | 0.26250 | 0 |
| 05/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.13680 | 0.17070 | 0 |
| 05/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01490 | 0.00950 | 0 |
| 05/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00300 | 0.00130 | 0 |
| 05/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00710 | 0.00390 | 0 |
| 05/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.28820 | 1.32810 | 0 |
| 05/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.13490 | 0.16330 | 0 |
| 05/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.10770 | 0.13190 | 0 |
| 05/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.16710 | 0.19950 | 0 |
| 05/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02890 | 0.02140 | 0 |
| 05/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06950 | 0.05380 | 0 |
| 05/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04670 | 0.03520 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.07440 | 8.10690 | 305,184 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.21300 | 0.21800 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.06100 | 1.09100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.39200 | 0.40300 | 11,340 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.02700 | 2.05900 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.45300 | 0.46500 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.66900 | 0.69000 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.37300 | 0.38300 | 100 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.20300 | 0.20800 | 10,750 |
| 06/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.03500 | 0.03800 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.93000 | 0.95900 | 14,600 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.53100 | 1.56400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.30700 | 0.31600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.35500 | 0.36500 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.97700 | 2.00900 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.97300 | 1.00200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.19800 | 1.22900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 1.01700 | 1.04700 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.43500 | 1.46700 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.87700 | 1.91000 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.32300 | 0.33100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.58000 | 1.61300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.15200 | 1.18300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.60500 | 0.62400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.29300 | 0.30100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.33800 | 0.34800 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.55000 | 0.56600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.23300 | 0.23800 | 400 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.81000 | 0.83500 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.77300 | 0.79700 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.84800 | 0.87400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.33900 | 1.37100 | 6,425 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.43100 | 0.44300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.10600 | 1.13700 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.88700 | 0.91600 | 5,560 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.92700 | 1.96000 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.70200 | 0.72400 | 11,280 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.62900 | 1.66200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.67900 | 1.71200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.82800 | 1.86000 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.41100 | 0.42200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.49900 | 0.51300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.48300 | 1.51500 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.22600 | 2.25800 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.72800 | 1.76100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.07600 | 2.10900 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.52400 | 0.53900 | 1,000 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.63600 | 0.65600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.12600 | 2.15900 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.73700 | 0.76000 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.38700 | 1.41900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.29100 | 1.32300 | 200 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.47500 | 0.48900 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.57700 | 0.59400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.24400 | 1.27600 | 560 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.77800 | 1.81100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.22600 | 0.20900 | 760 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.51400 | 0.49100 | 100 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.61900 | 0.59400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.18100 | 0.16700 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.02800 | 0.02600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.54900 | 0.52400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.04300 | 0.04000 | 1,000 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.02400 | 0.02200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.04900 | 0.04500 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.48100 | 0.45800 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.58300 | 0.55900 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 560 |
| 06/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.91100 | 2.88100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.83700 | 3.80600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.44900 | 0.42600 | 400 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.14500 | 0.13300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.32900 | 0.30800 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.41800 | 0.39600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.03700 | 0.03400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.80900 | 0.78100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.88900 | 0.86100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.92900 | 0.90100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.20300 | 0.18700 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.30100 | 0.28200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 16,340 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.11300 | 0.10300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.16200 | 0.14900 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.25000 | 0.23200 | 5,128 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 5,000 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.27500 | 0.25600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.05600 | 0.05200 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.38700 | 0.36500 | 10,750 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,000 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.12800 | 0.11700 | 12,000 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.06300 | 0.05900 | 800 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.03200 | 0.03000 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.35700 | 0.33600 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.07400 | 0.06700 | 3,780 |
| 06/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.09900 | 0.09000 | 1,000 |
| 06/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.08600 | 0.07800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.16750 | 8.19950 | 46,113 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.23000 | 1.25700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.18900 | 1.21600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.27100 | 1.29800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.25900 | 1.28600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.13900 | 1.16500 | 30,100 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.06200 | 1.08700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.42800 | 1.45700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.10000 | 1.12500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.47200 | 1.50100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.86200 | 0.88000 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.66200 | 0.67300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.95500 | 0.97500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.53100 | 0.54000 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.51600 | 1.54600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.51500 | 0.52300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.38500 | 1.41400 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.64200 | 0.65200 | 5,000 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.17800 | 1.20500 | 10,000 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.56100 | 1.59100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.92300 | 0.94200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.56600 | 0.57600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.70600 | 0.71800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.21800 | 1.24500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.60600 | 1.63600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.72900 | 0.74100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.62200 | 0.63200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.68300 | 0.69500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.58500 | 0.59400 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.98800 | 1.01100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.02400 | 1.04900 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.34300 | 1.37100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.77900 | 0.79400 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.60300 | 0.61200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.89200 | 0.91100 | 5,000 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.79300 | 1.82400 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.03300 | 2.06500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.83400 | 0.85100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.54900 | 0.55700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.98500 | 2.01700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.30000 | 1.32800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.75300 | 0.76700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.49900 | 0.50600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.74500 | 1.77700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.80600 | 0.82200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.65200 | 1.68200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.69800 | 1.72900 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.84000 | 1.87200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.08200 | 2.11400 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.48300 | 0.49000 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.46900 | 0.47500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.39100 | 0.39600 | 3 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.02400 | 0.99700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.80200 | 0.77600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.76600 | 0.74100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.03100 | 0.03000 | 2,420 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.03500 | 0.03300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.28900 | 0.27300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02800 | 0.02800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.73200 | 0.70700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.33600 | 0.31800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.08300 | 0.07900 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.63200 | 0.60800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.26700 | 0.25200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.02600 | 0.02500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.22500 | 0.21200 | 2,420 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.53600 | 0.51300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.31200 | 0.29500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.07600 | 0.07200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.15700 | 0.15000 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.17100 | 0.16200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.56800 | 0.54500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.41600 | 0.39600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.50500 | 0.48300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.36200 | 0.34200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.03900 | 0.03700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.10100 | 0.09600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.38900 | 0.36900 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.59900 | 0.57700 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.20600 | 0.19300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.04400 | 0.04200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.11100 | 0.10600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.47500 | 0.45300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.06800 | 0.06500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.69800 | 0.67400 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.04900 | 0.04700 | 10,000 |
| 06/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.66400 | 0.64100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.18800 | 0.17600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.44500 | 0.42400 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.24500 | 0.23100 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.05500 | 0.05200 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.13300 | 0.12600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.06100 | 0.05800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.14500 | 0.13800 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.12200 | 0.11600 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.09200 | 0.08700 | 1,000 |
| 06/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.09000 | 0.08500 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.10800 | 0.10300 | 0 |
| 06/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.09900 | 0.09400 | 0 |
| 06/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.25330 | 8.28480 | 22,893 |
| 06/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.20600 | 1.22500 | 0 |
| 06/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.17100 | 1.18900 | 0 |
| 06/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.24100 | 1.26100 | 0 |
| 06/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.18800 | 0.17600 | 0 |
| 06/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.21800 | 0.20400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.20300 | 0.19000 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.33800 | 8.36980 | 979 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.37300 | 1.39400 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.33900 | 1.36000 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.40700 | 1.42900 | 16,000 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.30700 | 1.32700 | 37,000 |
| 06/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.60900 | 0.61400 | 360 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.99400 | 1.00400 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.74300 | 0.75100 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.58600 | 0.59100 | 2,000 |
| 06/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.00500 | 0.98100 | 2,000 |
| 06/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.44800 | 1.42100 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.55600 | 0.53400 | 360 |
| 06/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.37100 | 1.34400 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.21900 | 0.20900 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.26900 | 0.25700 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.25100 | 0.24000 | 0 |
| 06/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.23500 | 0.22400 | 0 |
| 06/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.43570 | 8.46810 | 0 |
| 06/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.23300 | 1.24800 | 0 |
| 06/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.74900 | 0.75600 | 540 |
| 06/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.21100 | 1.22500 | 0 |
| 06/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.25600 | 1.27200 | 0 |
| 06/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.11000 | 1.12000 | 300 |
| 06/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.41300 | 1.38800 | 0 |
| 06/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.47000 | 0.45400 | 0 |
| 06/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.67400 | 0.65200 | 540 |
| 06/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.52500 | 0.50700 | 0 |
| 06/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.49700 | 0.48000 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.54640 | 8.57860 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.28800 | 1.29900 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.27000 | 1.28000 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.30700 | 1.31900 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.89600 | 0.90400 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.23500 | 1.24300 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.78900 | 0.76400 | 180 |
| 06/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.66100 | 0.64000 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.45000 | 1.42500 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.72400 | 0.70100 | 0 |
| 06/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.69200 | 0.67000 | 0 |
| 06/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.50540 | 9.53350 | 0 |
| 06/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.20800 | 2.21800 | 0 |
| 06/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.19200 | 2.20200 | 0 |
| 06/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.38400 | 2.39800 | 200 |
| 06/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.22400 | 2.23400 | 0 |
| 06/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.16900 | 1.15100 | 0 |
| 06/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.87900 | 0.86500 | 0 |
| 06/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.23700 | 1.21900 | 0 |
| 06/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.20300 | 1.18500 | 0 |
| 06/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.32070 | 10.34880 | 0 |
| 06/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.74100 | 2.75300 | 0 |
| 06/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.72400 | 2.73500 | 0 |
| 06/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.75900 | 2.77100 | 0 |
| 06/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.58800 | 1.57200 | 0 |
| 06/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.65300 | 1.63600 | 0 |
| 06/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.62000 | 1.60400 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.07440 | 8.10690 | 583 |
| 06/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.10621 | 1.13677 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.06117 | 1.09137 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.15181 | 1.18268 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.02741 | 0.02578 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.03677 | 0.03447 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.03181 | 0.02987 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.16750 | 8.19950 | 12 |
| 06/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.86247 | 0.88030 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.83361 | 0.85066 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.89230 | 0.91091 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.22480 | 0.21141 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.26611 | 0.25116 | 0 |
| 06/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.24497 | 0.23080 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.41150 | 12.48820 | 15,637 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.94800 | 1.02200 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.91500 | 0.98800 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.98300 | 1.05700 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.63600 | 0.69700 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.20800 | 1.28500 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.79100 | 0.85800 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.88200 | 0.95400 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 1.93900 | 2.01800 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.74800 | 1.82900 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.03700 | 0.04100 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.02800 | 0.03000 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.22100 | 0.21600 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.28000 | 0.27000 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.09700 | 0.09700 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.42500 | 0.40900 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.17200 | 0.16900 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.20400 | 0.20000 | 0 |
| 06/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.18700 | 0.18400 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.54610 | 12.62280 | 6,997 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.39000 | 1.41800 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.35800 | 1.38400 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.42300 | 1.45200 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.32600 | 1.35100 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.12100 | 1.13600 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.71300 | 1.77300 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.17700 | 1.19400 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.93300 | 0.93800 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.45700 | 1.48700 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.79100 | 1.85800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.63700 | 1.68900 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.23500 | 1.25500 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.38900 | 0.33200 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.19100 | 0.16600 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.14500 | 0.13500 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.26100 | 0.21400 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.68700 | 0.61500 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.43100 | 0.37100 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.16700 | 0.15000 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.47500 | 0.41300 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.33000 | 0.27800 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.27700 | 0.22900 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.31200 | 0.26100 | 0 |
| 06/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.29400 | 0.24500 | 0 |
| 06/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.67050 | 12.74750 | 2,837 |
| 06/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.38300 | 1.42100 | 0 |
| 06/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.35600 | 1.39400 | 0 |
| 06/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.40900 | 1.44900 | 0 |
| 06/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.53900 | 0.50200 | 0 |
| 06/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.58600 | 0.54700 | 0 |
| 06/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.56300 | 0.52400 | 0 |
| 06/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10540 | 0.10540 | 5,292 |
| 06/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02544 | 0.02544 | 0 |
| 06/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01581 | 0.01580 | 0 |
| 06/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03541 | 0.03541 | 0 |
| 06/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 06/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00041 | 0.00040 | 0 |
| 06/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00004 | 0.00004 | 0 |
| 06/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10680 | 0.10680 | 26 |
| 06/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01795 | 0.01794 | 0 |
| 06/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02698 | 0.02698 | 0 |
| 06/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01108 | 0.01105 | 0 |
| 06/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00428 | 0.00425 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00018 | 0.00018 | 0 |
| 06/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00115 | 0.00114 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.81540 | 10.78260 | 27,717 |
| 06/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.08800 | 1.06700 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.04700 | 1.02800 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.12900 | 1.10800 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.93100 | 0.91500 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.30800 | 1.28300 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.54300 | 1.51500 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.18700 | 0.19200 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.44800 | 1.42100 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.21000 | 0.21600 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.96900 | 0.95100 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.23800 | 0.24300 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.35500 | 1.32900 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.39600 | 0.39700 | 8,220 |
| 06/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.75600 | 0.74400 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.22800 | 0.23300 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.69500 | 0.68500 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.89400 | 0.87900 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.26200 | 1.23800 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.33300 | 0.33600 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.82300 | 0.80900 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.85800 | 0.84400 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.72500 | 0.71400 | 2,740 |
| 06/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.41300 | 0.41400 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.54800 | 0.58100 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.27200 | 1.30900 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.14300 | 0.16100 | 2,740 |
| 06/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.21000 | 0.23100 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.15800 | 0.17600 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.71800 | 0.75300 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.04700 | 0.05500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.12900 | 0.14600 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.23000 | 0.25200 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.06300 | 1.10000 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.19100 | 0.21100 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.58100 | 0.61400 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.04000 | 0.04600 | 8,220 |
| 06/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.02300 | 1.06000 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.10400 | 0.11800 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 1.14500 | 1.18300 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.03300 | 0.03800 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.02800 | 0.03200 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.04300 | 0.05000 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.11600 | 0.13200 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.06400 | 0.07500 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.08200 | 0.09500 | 0 |
| 06/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.07300 | 0.08400 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.94060 | 10.90860 | 9,761 |
| 06/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.10100 | 1.08500 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.06900 | 1.05400 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.13400 | 1.11800 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.94700 | 1.92100 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.00600 | 0.99300 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.31100 | 1.29000 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.99300 | 1.96600 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.23600 | 1.21900 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.81900 | 0.81200 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.75300 | 0.74700 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.97600 | 0.96300 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.61800 | 0.61400 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.49500 | 0.49400 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.69200 | 0.68700 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.43300 | 0.43300 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.67300 | 0.66800 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.55200 | 0.55000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.51200 | 1.48900 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.12100 | 0.13000 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.91100 | 0.94100 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.68200 | 0.70900 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.24200 | 1.27400 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.65100 | 0.67800 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.05400 | 1.08500 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.77700 | 0.80500 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.33500 | 0.35400 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.56200 | 0.58800 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.47800 | 0.50300 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.19500 | 0.21000 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.05200 | 0.05700 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.17000 | 0.18100 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.31500 | 0.33400 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.05600 | 0.06200 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.24300 | 0.25900 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.27800 | 0.29500 | 0 |
| 06/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.26000 | 0.27600 | 0 |
| 06/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.05600 | 11.02630 | 14,119 |
| 06/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.11300 | 1.10500 | 0 |
| 06/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.08600 | 1.07900 | 0 |
| 06/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.14000 | 1.13100 | 0 |
| 06/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.43400 | 0.45500 | 0 |
| 06/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.48000 | 0.50300 | 0 |
| 06/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.45700 | 0.47900 | 0 |
| 06/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.16870 | 11.14330 | 250 |
| 06/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.13200 | 1.15900 | 0 |
| 06/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.10500 | 1.13300 | 0 |
| 06/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.15900 | 1.18500 | 0 |
| 06/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.66600 | 0.71700 | 0 |
| 06/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.71200 | 0.76500 | 0 |
| 06/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.68900 | 0.74100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 8.01100 | 8.04160 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.31200 | 1.34200 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.26200 | 1.29300 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.36100 | 1.39200 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 1.01300 | 1.04400 | 14,286 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.62500 | 0.65500 | 6,757 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.04800 | 0.05600 | 11,429 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.07700 | 0.08700 | 11,765 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.03000 | 0.03600 | 11,111 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.01900 | 0.99400 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.56600 | 0.54500 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.78700 | 0.76400 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.01400 | 0.01300 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00200 | 0.00200 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00100 | 0.00100 | 0 |
| 06/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00100 | 0.00000 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.75560 | 7.71440 | 10,559 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.13300 | 1.09000 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.08700 | 1.04500 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.59000 | 0.55000 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.17900 | 1.13600 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.45900 | 0.42200 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.20300 | 0.20800 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.13400 | 0.13600 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 0 |
| 06/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.02700 | 0.02600 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.77330 | 7.73240 | 22,259 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.74500 | 0.71600 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.71200 | 0.68400 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.77900 | 0.74900 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.65000 | 0.62400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.96000 | 0.92700 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.46700 | 0.44600 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.62100 | 0.59500 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.92200 | 0.89000 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.60400 | 1.56500 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.03100 | 0.03300 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.14900 | 0.15800 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.29800 | 0.31300 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.44400 | 0.46400 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.13700 | 0.14500 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.27700 | 0.29200 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.20600 | 0.21700 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.23900 | 0.25200 | 0 |
| 06/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.22200 | 0.23400 | 0 |
| 06/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.79380 | 7.75410 | 6,142 |
| 06/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.62800 | 0.60600 | 0 |
| 06/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.65200 | 0.63000 | 0 |
| 06/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.60400 | 0.58300 | 0 |
| 06/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.51000 | 0.52900 | 0 |
| 06/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.45800 | 0.47600 | 0 |
| 06/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.48400 | 0.50200 | 0 |
| 06/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.76130 | 8.72070 | 0 |
| 06/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.77700 | 1.74500 | 0 |
| 06/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.73900 | 1.70700 | 0 |
| 06/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.81500 | 1.78300 | 0 |
| 06/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.30400 | 0.31200 | 0 |
| 06/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.32800 | 0.33600 | 0 |
| 06/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.31600 | 0.32400 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.71900 | 7.72020 | 10 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.56200 | 0.56200 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.52500 | 0.52500 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.60000 | 0.60000 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.31600 | 0.31500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.94400 | 0.94500 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.34100 | 0.34000 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.89800 | 0.89900 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.45800 | 0.45700 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.85200 | 0.85300 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.42700 | 0.42600 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.15800 | 0.15600 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.03300 | 0.03300 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.13900 | 0.13700 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.02900 | 0.02900 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.22200 | 0.22000 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.02500 | 0.02500 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.24700 | 0.24500 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.08100 | 0.08000 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.10600 | 0.10500 | 0 |
| 06/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.09300 | 0.09200 | 0 |
| 06/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.79830 | 7.79980 | 0 |
| 06/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.52600 | 0.52400 | 0 |
| 06/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.50000 | 0.49800 | 0 |
| 06/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.55300 | 0.55100 | 0 |
| 06/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.25500 | 0.25100 | 0 |
| 06/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.30200 | 0.29800 | 0 |
| 06/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.27800 | 0.27400 | 0 |
| 06/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.06790 | 0.07000 | 12,659 |
| 06/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.09180 | 0.09430 | 18,519 |
| 06/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.13500 | 0.13660 | 12,423 |
| 06/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.46470 | 0.47360 | 100,000 |
| 06/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.14970 | 0.14180 | 100,000 |
| 06/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.15340 | 0.15390 | 12,346 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.78540 | 8.79950 | 50 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.66800 | 0.67300 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.63700 | 0.64100 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.70000 | 0.70500 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.55500 | 0.55800 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.76800 | 0.77400 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.95700 | 0.96500 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.53000 | 0.53200 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.38300 | 0.38400 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.24400 | 0.24300 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.30500 | 0.30400 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.58100 | 0.58400 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.87800 | 0.88600 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.08700 | 1.09700 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.42000 | 0.42100 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.17700 | 1.18800 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.46100 | 0.46300 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.36600 | 0.36600 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.50600 | 0.50800 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.29100 | 0.29100 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.23300 | 0.23300 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.89800 | 0.88400 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.70600 | 0.69200 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.32100 | 0.30900 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.53100 | 0.51700 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.37600 | 0.36400 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.04200 | 0.03900 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.43500 | 0.42200 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.05200 | 0.04800 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.09300 | 0.08700 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.24600 | 0.23500 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.67000 | 0.65500 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.85900 | 0.84400 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.49800 | 0.48500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 06/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.29500 | 0.28300 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.07200 | 0.06600 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.13300 | 0.12500 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.27000 | 0.25900 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.16500 | 0.15600 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.20200 | 0.19200 | 0 |
| 06/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.18300 | 0.17400 | 0 |
| 06/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.90820 | 8.92240 | 0 |
| 06/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.74800 | 0.75400 | 0 |
| 06/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.72600 | 0.73100 | 0 |
| 06/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.77100 | 0.77700 | 0 |
| 06/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.41300 | 0.40500 | 0 |
| 06/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.46800 | 0.45900 | 0 |
| 06/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.44000 | 0.43200 | 0 |
| 06/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,060.81000 | 16,074.15000 | 0 |
| 06/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.26670 | 1.27190 | 0 |
| 06/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.17430 | 0.17900 | 0 |
| 06/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.21980 | 0.22490 | 0 |
| 06/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.13260 | 0.13680 | 0 |
| 06/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01590 | 0.01490 | 0 |
| 06/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00310 | 0.00300 | 0 |
| 06/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00760 | 0.00710 | 0 |
| 06/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.28310 | 1.28820 | 0 |
| 06/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.13190 | 0.13490 | 0 |
| 06/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.16350 | 0.16710 | 0 |
| 06/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.10560 | 0.10770 | 0 |
| 06/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.07250 | 0.06950 | 0 |
| 06/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.03040 | 0.02890 | 0 |
| 06/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04880 | 0.04670 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.94760 | 8.07440 | 307,032 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.69400 | 0.81000 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.65900 | 0.77300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.73100 | 0.84800 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.21200 | 1.33900 | 6,425 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.35300 | 0.43100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.98000 | 1.10600 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.76800 | 0.88700 | 5,560 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.80000 | 1.92700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.59400 | 0.70200 | 11,280 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.50200 | 1.62900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.55100 | 1.67900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.70000 | 1.82800 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.33500 | 0.41100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 1.99900 | 2.12600 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.62600 | 0.73700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.16100 | 0.20300 | 10,750 |
| 07/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.02500 | 0.03500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.37200 | 0.45300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.56300 | 0.66900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.30200 | 0.37300 | 100 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.16900 | 0.21300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.25900 | 1.38700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.16400 | 1.29100 | 200 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.39200 | 0.47500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.48200 | 0.57700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.11700 | 1.24400 | 560 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.65000 | 1.77800 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.60000 | 1.72800 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.94900 | 2.07600 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.43400 | 0.52400 | 1,000 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.53400 | 0.63600 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.35600 | 1.48300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.09900 | 2.22600 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.41200 | 0.49900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.80700 | 0.93000 | 12,400 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.40400 | 1.53100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.24700 | 0.30700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.28700 | 0.35500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.84900 | 1.97700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.84700 | 0.97300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.07100 | 1.19800 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.89100 | 1.01700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.30700 | 1.43500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.75000 | 1.87700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.26000 | 0.32300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.45300 | 1.58000 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.02500 | 1.15200 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.50700 | 0.60500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.23500 | 0.29300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.27300 | 0.33800 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.45700 | 0.55000 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.93500 | 1.06100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.31800 | 0.39200 | 11,340 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.89900 | 2.02700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.18500 | 0.23300 | 400 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.47000 | 0.41800 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.03700 | 0.03700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.25900 | 0.22600 | 760 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.57500 | 0.51400 | 100 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.68700 | 0.61900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.20900 | 0.18100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.02700 | 0.02800 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.61200 | 0.54900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.04300 | 0.04300 | 1,000 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.02300 | 0.02400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.04900 | 0.04900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.53900 | 0.48100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.64900 | 0.58300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 560 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.31400 | 0.27500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.05900 | 0.05600 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 5,000 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.18600 | 0.16200 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.28600 | 0.25000 | 5,128 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.23400 | 0.20300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.34400 | 0.30100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 16,340 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.97100 | 0.88900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 1.01300 | 0.92900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.50400 | 0.44900 | 400 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.16500 | 0.14500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.37400 | 0.32900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 3.02700 | 2.91100 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.95900 | 3.83700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.88700 | 0.80900 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.12800 | 0.11300 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.43700 | 0.38700 | 10,750 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.14600 | 0.12800 | 12,000 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.07000 | 0.06300 | 800 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.03200 | 0.03200 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.40500 | 0.35700 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.08300 | 0.07400 | 3,780 |
| 07/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.01400 | 0.01500 | 0 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.11100 | 0.09900 | 1,000 |
| 07/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.09600 | 0.08600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.03900 | 8.16750 | 44,841 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.11400 | 1.23000 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.07400 | 1.18900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.15400 | 1.27100 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.14200 | 1.25900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.02500 | 1.13900 | 30,100 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.95100 | 1.06200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.30800 | 1.42800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.98800 | 1.10000 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.35100 | 1.47200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.76900 | 0.86200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.58700 | 0.66200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.85500 | 0.95500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.46700 | 0.53100 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.39400 | 1.51600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.45200 | 0.51500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.26600 | 1.38500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.56900 | 0.64200 | 5,000 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.06400 | 1.17800 | 10,000 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.43800 | 1.56100 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.82500 | 0.92300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.49900 | 0.56600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.62700 | 0.70600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.10300 | 1.21800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.48300 | 1.60600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.64800 | 0.72900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.55100 | 0.62200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.60700 | 0.68300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.51600 | 0.58500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.88600 | 0.98800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.91800 | 1.02400 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.22400 | 1.34300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.69200 | 0.77900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.53300 | 0.60300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79700 | 0.89200 | 5,000 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.66700 | 1.79300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.90600 | 2.03300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.74200 | 0.83400 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.41100 | 0.46900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.34200 | 0.39100 | 3 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.57300 | 1.69800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.71400 | 1.84000 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.95400 | 2.08200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.42400 | 0.48300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.48300 | 0.54900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.85800 | 1.98500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.18300 | 1.30000 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.66900 | 0.75300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.43800 | 0.49900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.61900 | 1.74500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.71600 | 0.80600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.52800 | 1.65200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.03900 | 0.03500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.32700 | 0.28900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.03000 | 0.02800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.79900 | 0.73200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.38000 | 0.33600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.09400 | 0.08300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.69400 | 0.63200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.83500 | 0.76600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.02500 | 0.02300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.03400 | 0.03100 | 2,420 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.10300 | 1.02400 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.87200 | 0.80200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.30300 | 0.26700 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.02800 | 0.02600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.25800 | 0.22500 | 2,420 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.59400 | 0.53600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.35300 | 0.31200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.08500 | 0.07600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.17900 | 0.15700 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.19700 | 0.17100 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.62700 | 0.56800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.46800 | 0.41600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.56200 | 0.50500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.40900 | 0.36200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.04400 | 0.03900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.11400 | 0.10100 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.43800 | 0.38900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.66000 | 0.59900 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.23600 | 0.20600 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.04900 | 0.04400 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.12500 | 0.11100 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.53000 | 0.47500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.07700 | 0.06800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.76300 | 0.69800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.05500 | 0.04900 | 10,000 |
| 07/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.72800 | 0.66400 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.21600 | 0.18800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.49800 | 0.44500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.28000 | 0.24500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.06200 | 0.05500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.14900 | 0.13300 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.06900 | 0.06100 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.16200 | 0.14500 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.13600 | 0.12200 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.10300 | 0.09200 | 1,000 |
| 07/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.10100 | 0.09000 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.12100 | 0.10800 | 0 |
| 07/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.11100 | 0.09900 | 0 |
| 07/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.12480 | 8.25330 | 22,403 |
| 07/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.10100 | 1.20600 | 0 |
| 07/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.06700 | 1.17100 | 0 |
| 07/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.13500 | 1.24100 | 0 |
| 07/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.21000 | 0.18800 | 0 |
| 07/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.24200 | 0.21800 | 0 |
| 07/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.22600 | 0.20300 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.20970 | 8.33800 | 979 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.27300 | 1.37300 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.24000 | 1.33900 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.30500 | 1.40700 | 16,000 |
| 07/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.53800 | 0.58600 | 2,000 |
| 07/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.68300 | 0.74300 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.20900 | 1.30700 | 37,000 |
| 07/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.55900 | 0.60900 | 360 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.91800 | 0.99400 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.60800 | 0.55600 | 360 |
| 07/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.44900 | 1.37100 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.07300 | 1.00500 | 2,000 |
| 07/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.52800 | 1.44800 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.24500 | 0.21900 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.29900 | 0.26900 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.28000 | 0.25100 | 0 |
| 07/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.26300 | 0.23500 | 0 |
| 07/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.30730 | 8.43570 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.15400 | 1.23300 | 0 |
| 07/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.69600 | 0.74900 | 540 |
| 07/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.03400 | 1.11000 | 300 |
| 07/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.13300 | 1.21100 | 0 |
| 07/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.17600 | 1.25600 | 0 |
| 07/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.51900 | 0.47000 | 0 |
| 07/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.72700 | 0.67400 | 540 |
| 07/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.57600 | 0.52500 | 0 |
| 07/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.48900 | 1.41300 | 0 |
| 07/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.54700 | 0.49700 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.41810 | 8.54640 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.21700 | 1.28800 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.20000 | 1.27000 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.23500 | 1.30700 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.84000 | 0.89600 | 180 |
| 07/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.16000 | 1.23500 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.84200 | 0.78900 | 180 |
| 07/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.71700 | 0.66100 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.52200 | 1.45000 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.78200 | 0.72400 | 0 |
| 07/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.74900 | 0.69200 | 0 |
| 07/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.38020 | 9.50540 | 0 |
| 07/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.13400 | 2.20800 | 0 |
| 07/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.11400 | 2.19200 | 0 |
| 07/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.15500 | 2.22400 | 0 |
| 07/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.30800 | 2.38400 | 200 |
| 07/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.22500 | 1.16900 | 0 |
| 07/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.92800 | 0.87900 | 0 |
| 07/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.28400 | 1.23700 | 0 |
| 07/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.25400 | 1.20300 | 0 |
| 07/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.19550 | 10.32070 | 0 |
| 07/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.66300 | 2.74100 | 0 |
| 07/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.64400 | 2.72400 | 0 |
| 07/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.68000 | 2.75900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.63500 | 1.58800 | 0 |
| 07/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.69900 | 1.65300 | 0 |
| 07/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.66800 | 1.62000 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.94760 | 8.07440 | 589 |
| 07/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.97953 | 1.10621 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.93476 | 1.06117 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.02491 | 1.15181 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.02731 | 0.02741 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.03716 | 0.03677 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.03193 | 0.03181 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.03900 | 8.16750 | 12 |
| 07/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.76868 | 0.86247 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.74178 | 0.83361 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79656 | 0.89230 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.25756 | 0.22480 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.30278 | 0.26611 | 0 |
| 07/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.27968 | 0.24497 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.40830 | 12.41150 | 15,872 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.92500 | 0.94800 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.89100 | 0.91500 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.73900 | 1.74800 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.85700 | 0.88200 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 1.93200 | 1.93900 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.96000 | 0.98300 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.60700 | 0.63600 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.19000 | 1.20800 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.76500 | 0.79100 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.25700 | 0.28000 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.08200 | 0.09700 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.39900 | 0.42500 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.15200 | 0.17200 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.02400 | 0.02800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.19900 | 0.22100 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.03100 | 0.03700 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.18300 | 0.20400 | 0 |
| 07/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.16700 | 0.18700 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.54220 | 12.54610 | 6,997 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.34500 | 1.39000 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.31200 | 1.35800 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.37900 | 1.42300 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.27900 | 1.32600 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.06700 | 1.12100 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.68300 | 1.71300 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.12400 | 1.17700 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.87600 | 0.93300 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.41400 | 1.45700 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.76500 | 1.79100 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.18400 | 1.23500 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.60300 | 1.63700 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.16100 | 0.19100 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.34200 | 0.38900 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.12300 | 0.14500 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.22200 | 0.26100 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.63400 | 0.68700 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.38200 | 0.43100 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.14100 | 0.16700 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.42500 | 0.47500 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.28700 | 0.33000 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.23700 | 0.27700 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.27000 | 0.31200 | 0 |
| 07/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.25300 | 0.29400 | 0 |
| 07/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.66750 | 12.67050 | 2,837 |
| 07/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.36700 | 1.38300 | 0 |
| 07/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.39400 | 1.40900 | 0 |
| 07/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.34000 | 1.35600 | 0 |
| 07/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.57300 | 0.58600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.52700 | 0.53900 | 0 |
| 07/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.55000 | 0.56300 | 0 |
| 07/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10370 | 0.10540 | 5,292 |
| 07/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02374 | 0.02544 | 0 |
| 07/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03371 | 0.03541 | 0 |
| 07/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01414 | 0.01581 | 0 |
| 07/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00044 | 0.00041 | 0 |
| 07/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 07/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00004 | 0.00004 | 0 |
| 07/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10510 | 0.10680 | 26 |
| 07/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01639 | 0.01795 | 0 |
| 07/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00989 | 0.01108 | 0 |
| 07/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02529 | 0.02698 | 0 |
| 07/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00019 | 0.00018 | 0 |
| 07/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00479 | 0.00428 | 0 |
| 07/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00129 | 0.00115 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.71880 | 10.81540 | 27,967 |
| 07/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.00600 | 1.08800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 0.96700 | 1.04700 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.04600 | 1.12900 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.85500 | 0.93100 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.21900 | 1.30800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.45100 | 1.54300 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.35700 | 1.44800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.18900 | 0.21000 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.89100 | 0.96900 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.21300 | 0.23800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.26400 | 1.35500 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.35600 | 0.39600 | 8,220 |
| 07/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.69000 | 0.75600 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.20500 | 0.22800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.63300 | 0.69500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.81900 | 0.89400 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.17300 | 1.26200 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.29900 | 0.33300 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.75200 | 0.82300 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.66100 | 0.72500 | 2,740 |
| 07/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.37200 | 0.41300 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.16700 | 0.18700 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.78500 | 0.85800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.16600 | 0.14300 | 2,740 |
| 07/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.24200 | 0.21000 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.60300 | 0.54800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.34800 | 1.27200 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.18300 | 0.15800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.78000 | 0.71800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.05400 | 0.04700 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.15000 | 0.12900 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.26400 | 0.23000 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.13600 | 1.06300 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.22100 | 0.19100 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.63700 | 0.58100 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.04500 | 0.04000 | 8,220 |
| 07/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.09400 | 1.02300 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.12200 | 0.10400 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 1.22000 | 1.14500 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.03800 | 0.03300 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.03200 | 0.02800 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.05000 | 0.04300 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.13600 | 0.11600 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.07700 | 0.06400 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.09800 | 0.08200 | 0 |
| 07/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.08700 | 0.07300 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.84260 | 10.94060 | 9,761 |
| 07/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.03000 | 1.10100 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.99900 | 1.06900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.06200 | 1.13400 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.85700 | 1.94700 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.93900 | 1.00600 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.23200 | 1.31100 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.90200 | 1.99300 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.16200 | 1.23600 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.76400 | 0.81900 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.70000 | 0.75300 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.91000 | 0.97600 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.57200 | 0.61800 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.45600 | 0.49500 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.64200 | 0.69200 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.39900 | 0.43300 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.62400 | 0.67300 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.42700 | 1.51200 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.51000 | 0.55200 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.96700 | 0.91100 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.13400 | 0.12100 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.73100 | 0.68200 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.30600 | 1.24200 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.69900 | 0.65100 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.11300 | 1.05400 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.82900 | 0.77700 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.36700 | 0.33500 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.60700 | 0.56200 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.52100 | 0.47800 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.21900 | 0.19500 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.05900 | 0.05200 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.18900 | 0.17000 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.34600 | 0.31500 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.06400 | 0.05600 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.26900 | 0.24300 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.30600 | 0.27800 | 0 |
| 07/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.28700 | 0.26000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.95820 | 11.05600 | 14,119 |
| 07/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.05300 | 1.11300 | 0 |
| 07/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.02900 | 1.08600 | 0 |
| 07/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.07900 | 1.14000 | 0 |
| 07/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.47100 | 0.43400 | 0 |
| 07/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.52100 | 0.48000 | 0 |
| 07/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.49500 | 0.45700 | 0 |
| 07/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.07200 | 11.16870 | 250 |
| 07/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.07100 | 1.13200 | 0 |
| 07/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.09800 | 1.15900 | 0 |
| 07/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.04600 | 1.10500 | 0 |
| 07/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.75000 | 0.71200 | 0 |
| 07/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.70200 | 0.66600 | 0 |
| 07/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.72500 | 0.68900 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.88440 | 8.01100 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.18500 | 1.31200 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.13500 | 1.26200 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.23500 | 1.36100 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.88600 | 1.01300 | 14,286 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.50500 | 0.62500 | 6,757 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.03000 | 0.04800 | 11,429 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.04900 | 0.07700 | 11,765 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.01800 | 0.03000 | 11,111 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.13400 | 1.01900 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.66500 | 0.56600 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.89600 | 0.78700 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.02100 | 0.01400 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00100 | 0.00000 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00200 | 0.00200 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00100 | 0.00100 | 0 |
| 07/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00100 | 0.00100 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.76680 | 7.75560 | 10,559 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.14200 | 1.13300 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.09700 | 1.08700 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.19300 | 1.17900 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.46400 | 0.45900 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.59700 | 0.59000 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.13000 | 0.13400 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.19700 | 0.20300 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.02600 | 0.02300 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.03000 | 0.03100 | 0 |
| 07/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.78250 | 7.77330 | 22,259 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.75100 | 0.74500 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.71800 | 0.71200 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.78500 | 0.77900 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.65400 | 0.65000 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.96700 | 0.96000 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.47000 | 0.46700 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.62500 | 0.62100 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.61300 | 1.60400 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.92800 | 0.92200 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.14600 | 0.14900 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.29300 | 0.29800 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.43800 | 0.44400 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.13500 | 0.13700 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.27200 | 0.27700 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.20300 | 0.20600 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.23600 | 0.23900 | 0 |
| 07/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.21900 | 0.22200 | 0 |
| 07/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.80460 | 7.79380 | 6,142 |
| 07/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.63200 | 0.62800 | 0 |
| 07/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.65700 | 0.65200 | 0 |
| 07/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.60900 | 0.60400 | 0 |
| 07/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.50400 | 0.51000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.45200 | 0.45800 | 0 |
| 07/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.47700 | 0.48400 | 0 |
| 07/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.80290 | 8.76130 | 0 |
| 07/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.80800 | 1.77700 | 0 |
| 07/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.77000 | 1.73900 | 0 |
| 07/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.84700 | 1.81500 | 0 |
| 07/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.29400 | 0.30400 | 0 |
| 07/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.31700 | 0.32800 | 0 |
| 07/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.30500 | 0.31600 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.69580 | 7.71900 | 10 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.53400 | 0.56200 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.49700 | 0.52500 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.57200 | 0.60000 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.29200 | 0.31600 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.91800 | 0.94400 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.31700 | 0.34100 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.87100 | 0.89800 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.43100 | 0.45800 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.40000 | 0.42700 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.82500 | 0.85200 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.02900 | 0.03300 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.15400 | 0.15800 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.13500 | 0.13900 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.02500 | 0.02900 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.22100 | 0.22200 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.24600 | 0.24700 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.07600 | 0.08100 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.10100 | 0.10600 | 0 |
| 07/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.08800 | 0.09300 | 0 |
| 07/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.77360 | 7.79830 | 0 |
| 07/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.50600 | 0.52600 | 0 |
| 07/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.53200 | 0.55300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.48100 | 0.50000 | 0 |
| 07/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.30700 | 0.30200 | 0 |
| 07/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.25800 | 0.25500 | 0 |
| 07/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.28200 | 0.27800 | 0 |
| 07/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.06330 | 0.06790 | 12,659 |
| 07/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.08190 | 0.09180 | 18,519 |
| 07/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.14670 | 0.13500 | 12,423 |
| 07/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.41500 | 0.46470 | 100,000 |
| 07/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.18030 | 0.14970 | 100,000 |
| 07/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.16570 | 0.15340 | 12,346 |
| 07/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.69770 | 8.78540 | 50 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.59900 | 0.66800 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.57100 | 0.63700 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.62800 | 0.70000 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.49400 | 0.55500 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.69300 | 0.76800 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.87600 | 0.95700 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.47100 | 0.53000 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.33600 | 0.38300 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.21100 | 0.24400 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.26500 | 0.30500 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.51800 | 0.58100 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.79900 | 0.87800 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.00300 | 1.08700 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.37000 | 0.42000 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.09200 | 1.17700 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.40700 | 0.46100 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.32000 | 0.36600 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.44800 | 0.50600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.20200 | 0.23300 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.25300 | 0.29100 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.75500 | 0.70600 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.95400 | 0.89800 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.35000 | 0.32100 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.57200 | 0.53100 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.40900 | 0.37600 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.04400 | 0.04200 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.47200 | 0.43500 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.05500 | 0.05200 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.10100 | 0.09300 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.27000 | 0.24600 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.71700 | 0.67000 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.91300 | 0.85900 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.53800 | 0.49800 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.32300 | 0.29500 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.07800 | 0.07200 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.14500 | 0.13300 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.29600 | 0.27000 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.18000 | 0.16500 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.22300 | 0.20200 | 0 |
| 07/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.20100 | 0.18300 | 0 |
| 07/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.81780 | 8.90820 | 0 |
| 07/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.68100 | 0.74800 | 0 |
| 07/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.70300 | 0.77100 | 0 |
| 07/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.66000 | 0.72600 | 0 |
| 07/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.49200 | 0.46800 | 0 |
| 07/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.43500 | 0.41300 | 0 |
| 07/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.46300 | 0.44000 | 0 |
| 07/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 15,870.79000 | 16,060.81000 | 0 |
| 07/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.24680 | 1.26670 | 0 |
| 07/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15500 | 0.17430 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.11440 | 0.13260 | 0 |
| 07/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.20010 | 0.21980 | 0 |
| 07/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00330 | 0.00310 | 0 |
| 07/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01760 | 0.01590 | 0 |
| 07/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00820 | 0.00760 | 0 |
| 07/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.26290 | 1.28310 | 0 |
| 07/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11640 | 0.13190 | 0 |
| 07/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.09310 | 0.10560 | 0 |
| 07/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14630 | 0.16350 | 0 |
| 07/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.03340 | 0.03040 | 0 |
| 07/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.08020 | 0.07250 | 0 |
| 07/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.05350 | 0.04880 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.90400 | 7.94760 | 306,625 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.64000 | 0.69400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.60500 | 0.65900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.67600 | 0.73100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.16500 | 1.21200 | 6,425 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.30800 | 0.35300 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.71400 | 0.76800 | 5,560 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.75500 | 1.80000 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.92800 | 0.98000 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.53900 | 0.59400 | 11,280 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.45800 | 1.50200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.50700 | 1.55100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.65600 | 1.70000 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.29100 | 0.33500 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 1.95500 | 1.99900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.57100 | 0.62600 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.21300 | 1.25900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.11600 | 1.16400 | 200 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.34400 | 0.39200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.43000 | 0.48200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.06900 | 1.11700 | 560 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.60600 | 1.65000 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.55600 | 1.60000 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.90500 | 1.94900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.38500 | 0.43400 | 1,000 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.15600 | 0.18500 | 400 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.14200 | 0.16900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.51000 | 0.56300 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.26100 | 0.30200 | 100 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.13500 | 0.16100 | 10,750 |
| 10/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01700 | 0.02500 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.45500 | 0.50700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.20000 | 0.23500 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.23400 | 0.27300 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.40700 | 0.45700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.88200 | 0.93500 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.27600 | 0.31800 | 11,340 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.85500 | 1.89900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.32500 | 0.37200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.48200 | 0.53400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.31000 | 1.35600 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.05500 | 2.09900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.36400 | 0.41200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.75300 | 0.80700 | 12,300 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.35900 | 1.40400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.21100 | 0.24700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.24700 | 0.28700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.80500 | 1.84900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.79400 | 0.84700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.02100 | 1.07100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.83600 | 0.89100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.26100 | 1.30700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.70600 | 1.75000 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.22200 | 0.26000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.40800 | 1.45300 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.97400 | 1.02500 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.02000 | 0.02700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.61800 | 0.61200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.03200 | 0.04300 | 1,000 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01700 | 0.02300 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.04000 | 0.04900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.54300 | 0.53900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.65700 | 0.64900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 560 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.31000 | 0.31400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.04900 | 0.05900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 5,000 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.17800 | 0.18600 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.37100 | 0.37400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.47200 | 0.47000 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02800 | 0.03700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.25300 | 0.25900 | 760 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.58000 | 0.57500 | 100 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.69600 | 0.68700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.20100 | 0.20900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 3.06300 | 3.02700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 4.00100 | 3.95900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.50700 | 0.50400 | 400 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.15600 | 0.16500 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.90200 | 0.88700 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.98800 | 0.97100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 1.03100 | 1.01300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.28100 | 0.28600 | 5,128 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01500 | 0.01900 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.22600 | 0.23400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.34000 | 0.34400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 16,340 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.11700 | 0.12800 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.43700 | 0.43700 | 10,750 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.06000 | 0.07000 | 800 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 5,000 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.13500 | 0.14600 | 12,000 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.02400 | 0.03200 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.40400 | 0.40500 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.07200 | 0.08300 | 3,780 |
| 10/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.10100 | 0.11100 | 1,000 |
| 10/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.08600 | 0.09600 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.99600 | 8.03900 | 44,945 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.05400 | 1.11400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.01300 | 1.07400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.09400 | 1.15400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.08300 | 1.14200 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.96300 | 1.02500 | 30,100 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.89000 | 0.95100 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.25300 | 1.30800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.92400 | 0.98800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.29600 | 1.35100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.70700 | 0.76900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.53100 | 0.58700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.79400 | 0.85500 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.41600 | 0.46700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.36400 | 0.41100 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.30200 | 0.34200 | 3 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.52300 | 1.57300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.66500 | 1.71400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.90700 | 1.95400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.37700 | 0.42400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.34100 | 1.39400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.40300 | 0.45200 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.20900 | 1.26600 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.51400 | 0.56900 | 5,000 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.00200 | 1.06400 | 10,000 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.38600 | 1.43800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.76400 | 0.82500 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.44600 | 0.49900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.56900 | 0.62700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.04200 | 1.10300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.43100 | 1.48300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.58900 | 0.64800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.49600 | 0.55100 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.55000 | 0.60700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.46200 | 0.51600 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.82500 | 0.88600 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.85700 | 0.91800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.16600 | 1.22400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.63300 | 0.69200 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.47800 | 0.53300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.73500 | 0.79700 | 5,000 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.61700 | 1.66700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.85800 | 1.90600 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.68000 | 0.74200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.43100 | 0.48300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.81000 | 1.85800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.12400 | 1.18300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.61100 | 0.66900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.38900 | 0.43800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.57000 | 1.61900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.65600 | 0.71600 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.47700 | 1.52800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.03100 | 0.03900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.31000 | 0.32700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02400 | 0.03000 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.79300 | 0.79900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.36500 | 0.38000 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.07800 | 0.09400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01400 | 0.01900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.68500 | 0.69400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.28400 | 0.30300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01200 | 0.01700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.02100 | 0.02800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.23900 | 0.25800 | 2,420 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.58200 | 0.59400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.33700 | 0.35300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.07000 | 0.08500 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.16100 | 0.17900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.17900 | 0.19700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.61600 | 0.62700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.45400 | 0.46800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.55000 | 0.56200 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.39300 | 0.40900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.03500 | 0.04400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.09600 | 0.11400 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.42300 | 0.43800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.65000 | 0.66000 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.21800 | 0.23600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.04000 | 0.04900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.10600 | 0.12500 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.51800 | 0.53000 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.06300 | 0.07700 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.75700 | 0.76300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.04500 | 0.05500 | 10,000 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.83100 | 0.83500 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01900 | 0.02500 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02700 | 0.03400 | 2,420 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.10600 | 1.10300 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.86800 | 0.87200 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.72000 | 0.72800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.19800 | 0.21600 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.48500 | 0.49800 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.26100 | 0.28000 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.05000 | 0.06200 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.12800 | 0.14900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.05700 | 0.06900 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.14400 | 0.16200 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.11700 | 0.13600 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.08700 | 0.10300 | 1,000 |
| 10/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.08400 | 0.10100 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.10300 | 0.12100 | 0 |
| 10/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.09400 | 0.11100 | 0 |
| 10/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.08100 | 8.12480 | 22,393 |
| 10/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.03600 | 1.10100 | 0 |
| 10/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.00200 | 1.06700 | 0 |
| 10/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.07000 | 1.13500 | 0 |
| 10/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.18900 | 0.21000 | 0 |
| 10/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.22100 | 0.24200 | 0 |
| 10/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.20500 | 0.22600 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.16500 | 8.20970 | 979 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.21000 | 1.27300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.63100 | 0.68300 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.14500 | 1.20900 | 37,000 |
| 10/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.51400 | 0.55900 | 360 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.85900 | 0.91800 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.17700 | 1.24000 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.24400 | 1.30500 | 16,000 |
| 10/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.49400 | 0.53800 | 2,000 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.22900 | 0.24500 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.28000 | 0.29900 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.26200 | 0.28000 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.59400 | 0.60800 | 360 |
| 10/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.44900 | 1.44900 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.06600 | 1.07300 | 2,000 |
| 10/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.52900 | 1.52800 | 0 |
| 10/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.24500 | 0.26300 | 0 |
| 10/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.26260 | 8.30730 | 0 |
| 10/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.09100 | 1.15400 | 0 |
| 10/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.07000 | 1.13300 | 0 |
| 10/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.11200 | 1.17600 | 0 |
| 10/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.97100 | 1.03400 | 300 |
| 10/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.64400 | 0.69600 | 540 |
| 10/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.48100 | 1.48900 | 0 |
| 10/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.49900 | 0.51900 | 0 |
| 10/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.70800 | 0.72700 | 540 |
| 10/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.55700 | 0.57600 | 0 |
| 10/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.52800 | 0.54700 | 0 |
| 10/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.37370 | 8.41810 | 0 |
| 10/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.14900 | 1.21700 | 0 |
| 10/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.12900 | 1.20000 | 0 |
| 10/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.16700 | 1.23500 | 0 |
| 10/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.78000 | 0.84000 | 180 |
| 10/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.08900 | 1.16000 | 0 |
| 10/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.81500 | 0.84200 | 180 |
| 10/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.69300 | 0.71700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.50600 | 1.52200 | 0 |
| 10/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.75500 | 0.78200 | 0 |
| 10/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.72500 | 0.74900 | 0 |
| 10/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.33790 | 9.38020 | 0 |
| 10/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.03100 | 2.13400 | 0 |
| 10/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.01100 | 2.11400 | 0 |
| 10/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.05200 | 2.15500 | 0 |
| 10/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.21100 | 2.30800 | 200 |
| 10/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.16400 | 1.22500 | 0 |
| 10/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.87300 | 0.92800 | 0 |
| 10/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.22300 | 1.28400 | 0 |
| 10/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.19300 | 1.25400 | 0 |
| 10/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.15320 | 10.19550 | 0 |
| 10/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.54500 | 2.66300 | 0 |
| 10/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.52500 | 2.64400 | 0 |
| 10/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.56400 | 2.68000 | 0 |
| 10/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.56100 | 1.63500 | 0 |
| 10/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.62200 | 1.69900 | 0 |
| 10/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.59200 | 1.66800 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.90400 | 7.94760 | 594 |
| 10/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.92767 | 0.97953 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.88159 | 0.93476 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.97425 | 1.02491 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.02025 | 0.02731 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02759 | 0.03716 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.02367 | 0.03193 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.99600 | 8.03900 | 12 |
| 10/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.70708 | 0.76868 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.68035 | 0.74178 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.73486 | 0.79656 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.23886 | 0.25756 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.28435 | 0.30278 | 0 |
| 10/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.26108 | 0.27968 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.37790 | 12.40830 | 15,927 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.89300 | 0.92500 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.85900 | 0.89100 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.82500 | 0.85700 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 1.89900 | 1.93200 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.92900 | 0.96000 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.57800 | 0.60700 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.15900 | 1.19000 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.73400 | 0.76500 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.70600 | 1.73900 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.25600 | 0.25700 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.08100 | 0.08200 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.40000 | 0.39900 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.15100 | 0.15200 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.02100 | 0.02400 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.19700 | 0.19900 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.18100 | 0.18300 | 0 |
| 10/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.16500 | 0.16700 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.51350 | 12.54220 | 6,997 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.32500 | 1.34500 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.29200 | 1.31200 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.35900 | 1.37900 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.25900 | 1.27900 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.04900 | 1.06700 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.65900 | 1.68300 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.10600 | 1.12400 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.85900 | 0.87600 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.39300 | 1.41400 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.74000 | 1.76500 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.16500 | 1.18400 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.57900 | 1.60300 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.16600 | 0.16100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.35200 | 0.34200 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.12700 | 0.12300 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.23000 | 0.22200 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.64600 | 0.63400 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.39300 | 0.38200 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.14600 | 0.14100 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.43600 | 0.42500 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.29600 | 0.28700 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.24600 | 0.23700 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.27900 | 0.27000 | 0 |
| 10/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.26200 | 0.25300 | 0 |
| 10/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.63880 | 12.66750 | 2,837 |
| 10/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.35100 | 1.36700 | 0 |
| 10/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.37800 | 1.39400 | 0 |
| 10/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.32500 | 1.34000 | 0 |
| 10/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.58600 | 0.57300 | 0 |
| 10/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.53900 | 0.52700 | 0 |
| 10/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.56200 | 0.55000 | 0 |
| 10/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10310 | 0.10370 | 5,290 |
| 10/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02313 | 0.02374 | 0 |
| 10/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03311 | 0.03371 | 0 |
| 10/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01344 | 0.01414 | 0 |
| 10/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00034 | 0.00044 | 0 |
| 10/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 10/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00003 | 0.00004 | 0 |
| 10/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10450 | 0.10510 | 26 |
| 10/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01559 | 0.01639 | 0 |
| 10/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00907 | 0.00989 | 0 |
| 10/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02464 | 0.02529 | 0 |
| 10/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00014 | 0.00019 | 0 |
| 10/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00457 | 0.00479 | 0 |
| 10/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00109 | 0.00129 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.78290 | 10.71880 | 27,967 |
| 10/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.05900 | 1.00600 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.31600 | 0.29900 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.79700 | 0.75200 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.70000 | 0.66100 | 2,740 |
| 10/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.39500 | 0.37200 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.17500 | 0.16700 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.83100 | 0.78500 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.01900 | 0.96700 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.10000 | 1.04600 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.90400 | 0.85500 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.27800 | 1.21900 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.51100 | 1.45100 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.41700 | 1.35700 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.19800 | 0.18900 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.94100 | 0.89100 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.22400 | 0.21300 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.32400 | 1.26400 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.37700 | 0.35600 | 8,220 |
| 10/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.73000 | 0.69000 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.21500 | 0.20500 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.67000 | 0.63300 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.86700 | 0.81900 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.23200 | 1.17300 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.04900 | 0.05400 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.13400 | 0.15000 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.23700 | 0.26400 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.08200 | 1.13600 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.19700 | 0.22100 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.59400 | 0.63700 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.04100 | 0.04500 | 8,220 |
| 10/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 1.04100 | 1.09400 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.10800 | 0.12200 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 1.16500 | 1.22000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.03400 | 0.03800 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.02800 | 0.03200 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.04500 | 0.05000 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.12100 | 0.13600 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.06700 | 0.07700 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.08600 | 0.09800 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.14800 | 0.16600 | 2,740 |
| 10/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.21700 | 0.24200 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.56200 | 0.60300 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.29200 | 1.34800 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.16400 | 0.18300 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.73300 | 0.78000 | 0 |
| 10/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.07600 | 0.08700 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.90750 | 10.84260 | 9,761 |
| 10/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.06800 | 1.03000 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.03600 | 0.99900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.10100 | 1.06200 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.91400 | 1.85700 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.97400 | 0.93900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.27600 | 1.23200 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.95900 | 1.90200 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.20400 | 1.16200 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.79000 | 0.76400 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.72300 | 0.70000 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.94400 | 0.91000 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.59000 | 0.57200 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.47000 | 0.45600 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.66300 | 0.64200 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.41000 | 0.39900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.64400 | 0.62400 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.47800 | 1.42700 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.52600 | 0.51000 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.91900 | 0.96700 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.12100 | 0.13400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.68700 | 0.73100 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.25300 | 1.30600 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.65600 | 0.69900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.06300 | 1.11300 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.78300 | 0.82900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.33700 | 0.36700 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.56600 | 0.60700 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.48300 | 0.52100 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.19700 | 0.21900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.05200 | 0.05900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.16900 | 0.18900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.31700 | 0.34600 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.05700 | 0.06400 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.24400 | 0.26900 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.27900 | 0.30600 | 0 |
| 10/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.26100 | 0.28700 | 0 |
| 10/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.02280 | 10.95820 | 14,119 |
| 10/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.08800 | 1.05300 | 0 |
| 10/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.06100 | 1.02900 | 0 |
| 10/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.11500 | 1.07900 | 0 |
| 10/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.44200 | 0.47100 | 0 |
| 10/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.48800 | 0.52100 | 0 |
| 10/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.46500 | 0.49500 | 0 |
| 10/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.13740 | 11.07200 | 250 |
| 10/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.10700 | 1.07100 | 0 |
| 10/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.13400 | 1.09800 | 0 |
| 10/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.08100 | 1.04600 | 0 |
| 10/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.71900 | 0.75000 | 0 |
| 10/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.67200 | 0.70200 | 0 |
| 10/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.69500 | 0.72500 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.84190 | 7.88440 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.14200 | 1.18500 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.09200 | 1.13500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.19200 | 1.23500 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.84300 | 0.88600 | 14,286 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.45200 | 0.50500 | 6,757 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.01600 | 0.03000 | 11,429 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.02900 | 0.04900 | 11,765 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00800 | 0.01800 | 11,111 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.16600 | 1.13400 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.68700 | 0.66500 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.92400 | 0.89600 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.01000 | 0.02100 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00100 | 0.00200 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 10/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.82110 | 7.76680 | 10,558 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.19500 | 1.14200 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.14500 | 1.09700 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.24200 | 1.19300 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.49400 | 0.46400 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.63300 | 0.59700 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.11200 | 0.13000 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.17300 | 0.19700 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.02100 | 0.02600 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.02400 | 0.03000 | 0 |
| 10/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.02400 | 0.02500 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.83770 | 7.78250 | 22,259 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.78700 | 0.75100 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.75300 | 0.71800 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.82200 | 0.78500 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.68800 | 0.65400 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.00900 | 0.96700 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.49500 | 0.47000 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.65700 | 0.62500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.97000 | 0.92800 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.42800 | 0.00000 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.66500 | 1.61300 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.02700 | 0.03100 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.49000 | 0.00000 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.13200 | 0.14600 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.26900 | 0.29300 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.40700 | 0.43800 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.12100 | 0.13500 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.25000 | 0.27200 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.18400 | 0.20300 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.21500 | 0.23600 | 0 |
| 10/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.19900 | 0.21900 | 0 |
| 10/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.85710 | 7.80460 | 6,142 |
| 10/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.65900 | 0.63200 | 0 |
| 10/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.63400 | 0.60900 | 0 |
| 10/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.68400 | 0.65700 | 0 |
| 10/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.42700 | 0.45200 | 0 |
| 10/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.47700 | 0.50400 | 0 |
| 10/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.45200 | 0.47700 | 0 |
| 10/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.85150 | 8.80290 | 0 |
| 10/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.84600 | 1.80800 | 0 |
| 10/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.80800 | 1.77000 | 0 |
| 10/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.88400 | 1.84700 | 0 |
| 10/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.28300 | 0.29400 | 0 |
| 10/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.30700 | 0.31700 | 0 |
| 10/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.29500 | 0.30500 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.68970 | 7.69580 | 10 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.50800 | 0.53400 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.47000 | 0.49700 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.54700 | 0.57200 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.26400 | 0.29200 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.90300 | 0.91800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.28800 | 0.31700 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.85500 | 0.87100 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.40200 | 0.43100 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.37100 | 0.40000 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.80800 | 0.82500 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01800 | 0.02900 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.13100 | 0.15400 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.11200 | 0.13500 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01500 | 0.02500 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.19800 | 0.22100 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01300 | 0.02200 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.22400 | 0.24600 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.05700 | 0.07600 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.08000 | 0.10100 | 0 |
| 10/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.06800 | 0.08800 | 0 |
| 10/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.76950 | 7.77360 | 0 |
| 10/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.47200 | 0.50600 | 0 |
| 10/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.49900 | 0.53200 | 0 |
| 10/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.44700 | 0.48100 | 0 |
| 10/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.27800 | 0.30700 | 0 |
| 10/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.23000 | 0.25800 | 0 |
| 10/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.25300 | 0.28200 | 0 |
| 10/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.06410 | 0.06330 | 12,659 |
| 10/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.08020 | 0.08190 | 18,519 |
| 10/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.15960 | 0.14670 | 12,423 |
| 10/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.38050 | 0.41500 | 100,000 |
| 10/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.18550 | 0.18030 | 100,000 |
| 10/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.18020 | 0.16570 | 12,346 |
| 10/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.75670 | 8.69770 | 50 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.61700 | 0.59900 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.58700 | 0.57100 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.64900 | 0.62800 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.50500 | 0.49400 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.71900 | 0.69300 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.91100 | 0.87600 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.48000 | 0.47100 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.33700 | 0.33600 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.20800 | 0.21100 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.26400 | 0.26500 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.53100 | 0.51800 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.83100 | 0.79900 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.04600 | 1.00300 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.37300 | 0.37000 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.13800 | 1.09200 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.41200 | 0.40700 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.32100 | 0.32000 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.45600 | 0.44800 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.19800 | 0.20200 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.25100 | 0.25300 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.69400 | 0.75500 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.89100 | 0.95400 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.29900 | 0.35000 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.51400 | 0.57200 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.35500 | 0.40900 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.03100 | 0.04400 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.41600 | 0.47200 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.03900 | 0.05500 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.07400 | 0.10100 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.22400 | 0.27000 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.65700 | 0.71700 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.85100 | 0.91300 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.48000 | 0.53800 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.27300 | 0.32300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 10/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.05400 | 0.07800 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.11200 | 0.14500 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.24800 | 0.29600 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.14200 | 0.18000 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.18000 | 0.22300 | 0 |
| 10/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.16000 | 0.20100 | 0 |
| 10/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.87970 | 8.81780 | 0 |
| 10/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.69800 | 0.68100 | 0 |
| 10/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.72100 | 0.70300 | 0 |
| 10/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.67600 | 0.66000 | 0 |
| 10/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.44600 | 0.49200 | 0 |
| 10/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.39100 | 0.43500 | 0 |
| 10/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.41800 | 0.46300 | 0 |
| 10/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 15,876.33000 | 15,870.79000 | 0 |
| 10/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.24520 | 1.24680 | 0 |
| 10/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15140 | 0.15500 | 0 |
| 10/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.10940 | 0.11440 | 0 |
| 10/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.19760 | 0.20010 | 0 |
| 10/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00240 | 0.00330 | 0 |
| 10/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01420 | 0.01760 | 0 |
| 10/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00620 | 0.00820 | 0 |
| 10/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.26140 | 1.26290 | 0 |
| 10/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10990 | 0.11640 | 0 |
| 10/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08650 | 0.09310 | 0 |
| 10/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14010 | 0.14630 | 0 |
| 10/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02870 | 0.03340 | 0 |
| 10/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.07510 | 0.08020 | 0 |
| 10/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04850 | 0.05350 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.98200 | 7.90400 | 306,991 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.69300 | 0.64000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.65500 | 0.60500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.73300 | 0.67600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.24000 | 1.16500 | 6,425 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.32600 | 0.30800 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.77300 | 0.71400 | 5,560 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.83300 | 1.75500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.00000 | 0.92800 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.58400 | 0.53900 | 11,280 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.53500 | 1.45800 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.58400 | 1.50700 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.73400 | 1.65600 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.30800 | 0.29100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.03300 | 1.95500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.61900 | 0.57100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.28900 | 1.21300 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.19100 | 1.11600 | 200 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.36600 | 0.34400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.46200 | 0.43000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.14300 | 1.06900 | 560 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.68400 | 1.60600 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.63400 | 1.55600 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.98300 | 1.90500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.41100 | 0.38500 | 1,000 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.51900 | 0.48200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.38700 | 1.31000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.13300 | 2.05500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.38800 | 0.36400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.81500 | 0.75300 | 12,300 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.43600 | 1.35900 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.22000 | 0.21100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.26000 | 0.24700 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.88300 | 1.80500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.86100 | 0.79400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.09500 | 1.02100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.90700 | 0.83600 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.33800 | 1.26100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.78300 | 1.70600 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.23200 | 0.22200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.48500 | 1.40800 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.04700 | 0.97400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.48900 | 0.45500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.20900 | 0.20000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.13900 | 0.13500 | 10,750 |
| 11/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01900 | 0.01700 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.14600 | 0.14200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.24600 | 0.23400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.43600 | 0.40700 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.95300 | 0.88200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.29100 | 0.27600 | 11,340 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.93300 | 1.85500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.34500 | 0.32500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.55100 | 0.51000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.27500 | 0.26100 | 100 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.16100 | 0.15600 | 400 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.44300 | 0.50700 | 400 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.11900 | 0.15600 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.31300 | 0.37100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.40900 | 0.47200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02100 | 0.02800 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.20400 | 0.25300 | 760 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.51400 | 0.58000 | 100 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.82900 | 0.90200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.91400 | 0.98800 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.95700 | 1.03100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.98700 | 3.06300 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.92300 | 4.00100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.62700 | 0.69600 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.15700 | 0.20100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01500 | 0.02000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.55000 | 0.61800 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.02500 | 0.03200 | 1,000 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.02900 | 0.04000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.47800 | 0.54300 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.58800 | 0.65700 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 560 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.25600 | 0.31000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.03300 | 0.04900 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 5,000 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.13700 | 0.17800 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.22900 | 0.28100 | 5,128 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.18000 | 0.22600 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.28400 | 0.34000 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 16,340 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.08700 | 0.11700 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.37600 | 0.43700 | 10,750 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.04100 | 0.06000 | 800 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.10200 | 0.13500 | 12,000 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01800 | 0.02400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.34400 | 0.40400 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.05100 | 0.07200 | 3,780 |
| 11/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.07300 | 0.10100 | 1,000 |
| 11/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.06100 | 0.08600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.07570 | 7.99600 | 44,941 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.11600 | 1.05400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.38900 | 0.37700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.37600 | 0.36400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.30900 | 0.30200 | 3 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.49800 | 0.47800 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.77500 | 0.73500 | 5,000 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.69300 | 1.61700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.93600 | 1.85800 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.71600 | 0.68000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.44700 | 0.43100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.88700 | 1.81000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.18900 | 1.12400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.63900 | 0.61100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.40300 | 0.38900 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.64500 | 1.57000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.68800 | 0.65600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.55100 | 1.47700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.59800 | 1.52300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.74100 | 1.66500 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.98500 | 1.90700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.07400 | 1.01300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.15900 | 1.09400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.14700 | 1.08300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.02200 | 0.96300 | 30,100 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.94200 | 0.89000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.32100 | 1.25300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.98100 | 0.92400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.36600 | 1.29600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.74500 | 0.70700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.55400 | 0.53100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.83900 | 0.79400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.43200 | 0.41600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.41200 | 1.34100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.41700 | 0.40300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.27700 | 1.20900 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.53500 | 0.51400 | 5,000 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.06300 | 1.00200 | 10,000 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.45800 | 1.38600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.80600 | 0.76400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.46300 | 0.44600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.59500 | 0.56900 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.10400 | 1.04200 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.50400 | 1.43100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.61600 | 0.58900 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.51700 | 0.49600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.57400 | 0.55000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.48000 | 0.46200 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.87200 | 0.82500 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.90600 | 0.85700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.23300 | 1.16600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.66300 | 0.63300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.28700 | 0.33700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.05700 | 0.07000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.13000 | 0.16100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.14600 | 0.17900 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.55400 | 0.61600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.39800 | 0.45400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.49100 | 0.55000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.34000 | 0.39300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02800 | 0.03500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.07800 | 0.09600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.36900 | 0.42300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.58700 | 0.65000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.18000 | 0.21800 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.03200 | 0.04000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.08700 | 0.10600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.45900 | 0.51800 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.05100 | 0.06300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.69100 | 0.75700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03600 | 0.04500 | 10,000 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.65600 | 0.72000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.16300 | 0.19800 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.42800 | 0.48500 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.21900 | 0.26100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.04000 | 0.05000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.10500 | 0.12800 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04500 | 0.05700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.11600 | 0.14400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.09600 | 0.11700 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.07100 | 0.08700 | 1,000 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.06900 | 0.08400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.08400 | 0.10300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01500 | 0.01900 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02200 | 0.02700 | 2,420 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02500 | 0.03100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.26200 | 0.31000 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01900 | 0.02400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.72700 | 0.79300 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.31300 | 0.36500 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.06300 | 0.07800 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.62100 | 0.68500 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.24000 | 0.28400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.19900 | 0.23900 | 2,420 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.52200 | 0.58200 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.03300 | 1.10600 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.80000 | 0.86800 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.76300 | 0.83100 | 0 |
| 11/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.07600 | 0.09400 | 0 |
| 11/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.16410 | 8.08100 | 22,394 |
| 11/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.09000 | 1.03600 | 0 |
| 11/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.05400 | 1.00200 | 0 |
| 11/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.12700 | 1.07000 | 0 |
| 11/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.16300 | 0.18900 | 0 |
| 11/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.19000 | 0.22100 | 0 |
| 11/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.17600 | 0.20500 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.25150 | 8.16500 | 979 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.26100 | 1.21000 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.50100 | 0.49400 | 2,000 |
| 11/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.64400 | 0.63100 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.22700 | 1.17700 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.29600 | 1.24400 | 16,000 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.19300 | 1.14500 | 37,000 |
| 11/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.52100 | 0.51400 | 360 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.88100 | 0.85900 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.53000 | 0.59400 | 360 |
| 11/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.37000 | 1.44900 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.19500 | 0.22900 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.24200 | 0.28000 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.22600 | 0.26200 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.99300 | 1.06600 | 2,000 |
| 11/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.45000 | 1.52900 | 0 |
| 11/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.21000 | 0.24500 | 0 |
| 11/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.34860 | 8.26260 | 0 |
| 11/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.11800 | 1.09100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.65300 | 0.64400 | 540 |
| 11/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.09500 | 1.07000 | 0 |
| 11/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.14100 | 1.11200 | 0 |
| 11/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.99300 | 0.97100 | 300 |
| 11/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.40400 | 1.48100 | 0 |
| 11/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.44200 | 0.49900 | 0 |
| 11/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.64400 | 0.70800 | 540 |
| 11/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.49600 | 0.55700 | 0 |
| 11/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.46900 | 0.52800 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.45850 | 8.37370 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.17000 | 1.14900 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.15200 | 1.12900 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.18900 | 1.16700 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.79200 | 0.78000 | 180 |
| 11/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.11400 | 1.08900 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.75600 | 0.81500 | 180 |
| 11/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.63100 | 0.69300 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.43400 | 1.50600 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.69400 | 0.75500 | 0 |
| 11/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.66200 | 0.72500 | 0 |
| 11/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.41590 | 9.33790 | 0 |
| 11/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.05900 | 2.03100 | 0 |
| 11/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.03800 | 2.01100 | 0 |
| 11/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.23900 | 2.21100 | 200 |
| 11/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.08100 | 2.05200 | 0 |
| 11/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.11500 | 1.16400 | 0 |
| 11/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.82300 | 0.87300 | 0 |
| 11/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.17200 | 1.22300 | 0 |
| 11/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.14300 | 1.19300 | 0 |
| 11/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.23120 | 10.15320 | 0 |
| 11/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.56900 | 2.54500 | 0 |
| 11/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.58500 | 2.56400 | 0 |
| 11/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.55000 | 2.52500 | 0 |
| 11/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.56900 | 1.62200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.50400 | 1.56100 | 0 |
| 11/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.53800 | 1.59200 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.98200 | 7.90400 | 454 |
| 11/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.00011 | 0.92767 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.95317 | 0.88159 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.04744 | 0.97425 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01544 | 0.02025 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02117 | 0.02759 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01811 | 0.02367 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.07570 | 7.99600 | 12 |
| 11/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.74516 | 0.70708 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.71616 | 0.68035 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.77523 | 0.73486 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.19953 | 0.23886 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.24046 | 0.28435 | 0 |
| 11/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.21946 | 0.26108 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.45580 | 12.37790 | 16,177 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.92800 | 0.89300 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.89200 | 0.85900 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.96500 | 0.92900 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.58900 | 0.57800 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.20800 | 1.15900 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.75600 | 0.73400 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.85600 | 0.82500 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 1.97200 | 1.89900 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.77600 | 1.70600 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.02000 | 0.02800 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01600 | 0.02100 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.15000 | 0.19700 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.20000 | 0.25600 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.05200 | 0.08100 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.33300 | 0.40000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.10900 | 0.15100 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.13600 | 0.18100 | 0 |
| 11/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.12200 | 0.16500 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.59360 | 12.51350 | 6,997 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.35600 | 1.32500 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.32200 | 1.29200 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.39200 | 1.35900 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.28800 | 1.25900 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.06700 | 1.04900 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.71100 | 1.65900 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.12700 | 1.10600 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.86700 | 0.85900 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.42800 | 1.39300 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.79500 | 1.74000 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.18900 | 1.16500 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.62800 | 1.57900 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.13400 | 0.16600 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.29500 | 0.35200 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.10100 | 0.12700 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.18400 | 0.23000 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.57300 | 0.64600 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.33300 | 0.39300 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.11700 | 0.14600 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.37300 | 0.43600 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.24400 | 0.29600 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.19800 | 0.24600 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.22800 | 0.27900 | 0 |
| 11/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.21200 | 0.26200 | 0 |
| 11/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.72390 | 12.63880 | 2,837 |
| 11/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.39000 | 1.35100 | 0 |
| 11/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.36300 | 1.32500 | 0 |
| 11/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.41700 | 1.37800 | 0 |
| 11/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.49300 | 0.53900 | 0 |
| 11/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.53900 | 0.58600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.51600 | 0.56200 | 0 |
| 11/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10420 | 0.10310 | 5,290 |
| 11/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02423 | 0.02313 | 0 |
| 11/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03420 | 0.03311 | 0 |
| 11/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01443 | 0.01344 | 0 |
| 11/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00023 | 0.00034 | 0 |
| 11/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00001 | 0 |
| 11/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00003 | 0.00003 | 0 |
| 11/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10560 | 0.10450 | 26 |
| 11/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01647 | 0.01559 | 0 |
| 11/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00955 | 0.00907 | 0 |
| 11/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02570 | 0.02464 | 0 |
| 11/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00010 | 0.00014 | 0 |
| 11/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00395 | 0.00457 | 0 |
| 11/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00087 | 0.00109 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.87360 | 10.78290 | 28,110 |
| 11/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.13600 | 1.05900 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.09400 | 1.01900 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.17800 | 1.10000 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.97400 | 0.90400 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.36100 | 1.27800 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.59700 | 1.51100 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.50200 | 1.41700 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.21200 | 0.19800 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.01300 | 0.94100 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.24000 | 0.22400 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.40800 | 1.32400 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.40900 | 0.37700 | 8,220 |
| 11/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.79100 | 0.73000 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.23000 | 0.21500 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.72600 | 0.67000 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.93600 | 0.86700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.31500 | 1.23200 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.34200 | 0.31600 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.86200 | 0.79700 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.89800 | 0.83100 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.75800 | 0.70000 | 2,740 |
| 11/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.42700 | 0.39500 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.18700 | 0.17500 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.50300 | 0.56200 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.21300 | 1.29200 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.12400 | 0.14800 | 2,740 |
| 11/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.18400 | 0.21700 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.13800 | 0.16400 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.66800 | 0.73300 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.04100 | 0.04900 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.11200 | 0.13400 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.20200 | 0.23700 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.00600 | 1.08200 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.16700 | 0.19700 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.53500 | 0.59400 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.03400 | 0.04100 | 8,220 |
| 11/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.96600 | 1.04100 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.08900 | 0.10800 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 1.08800 | 1.16500 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.02800 | 0.03400 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.02300 | 0.02800 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.03700 | 0.04500 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.10000 | 0.12100 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.05400 | 0.06700 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.07000 | 0.08600 | 0 |
| 11/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.06200 | 0.07600 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.00020 | 10.90750 | 9,761 |
| 11/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.13300 | 1.06800 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.10000 | 1.03600 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.16700 | 1.10100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.00000 | 1.91400 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.03500 | 0.97400 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.35300 | 1.27600 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.04600 | 1.95900 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.27400 | 1.20400 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.83700 | 0.79000 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.76700 | 0.72300 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.00400 | 0.94400 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.62500 | 0.59000 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.49700 | 0.47000 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.70200 | 0.66300 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.43200 | 0.41000 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.68200 | 0.64400 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.55800 | 1.47800 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.55700 | 0.52600 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.85700 | 0.91900 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.10800 | 0.12100 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.63200 | 0.68700 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.18200 | 1.25300 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.60200 | 0.65600 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.99700 | 1.06300 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.72500 | 0.78300 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.30400 | 0.33700 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.51700 | 0.56600 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.43700 | 0.48300 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.17400 | 0.19700 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.04600 | 0.05200 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.15300 | 0.16900 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.28500 | 0.31700 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.05000 | 0.05700 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.21700 | 0.24400 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.25000 | 0.27900 | 0 |
| 11/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.23300 | 0.26100 | 0 |
| 11/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.12000 | 11.02280 | 14,119 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.14500 | 1.08800 | 0 |
| 11/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.11700 | 1.06100 | 0 |
| 11/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.17400 | 1.11500 | 0 |
| 11/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.40400 | 0.44200 | 0 |
| 11/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.44700 | 0.48800 | 0 |
| 11/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.42500 | 0.46500 | 0 |
| 11/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.23860 | 11.13740 | 250 |
| 11/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.16900 | 1.10700 | 0 |
| 11/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.19700 | 1.13400 | 0 |
| 11/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.14200 | 1.08100 | 0 |
| 11/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.67900 | 0.71900 | 0 |
| 11/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.63400 | 0.67200 | 0 |
| 11/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.65600 | 0.69500 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.91880 | 7.84190 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.21900 | 1.14200 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.16900 | 1.09200 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.26900 | 1.19200 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.91900 | 0.84300 | 14,286 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.52500 | 0.45200 | 6,757 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.01600 | 0.01600 | 11,429 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.02900 | 0.02900 | 11,765 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00800 | 0.00800 | 11,111 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.08900 | 1.16600 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.61000 | 0.68700 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.84700 | 0.92400 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00600 | 0.01000 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 11/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.88190 | 7.82110 | 10,308 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.25200 | 1.19500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.20500 | 1.14500 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.29900 | 1.24200 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.53500 | 0.49400 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.67800 | 0.63300 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.09600 | 0.11200 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.15300 | 0.17300 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.02300 | 0.02400 | 0 |
| 11/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.89940 | 7.83770 | 22,259 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.83200 | 0.78700 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.79700 | 0.75300 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.86800 | 0.82200 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.73000 | 0.68800 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.05900 | 1.00900 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.52800 | 0.49500 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.69700 | 0.65700 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.02000 | 0.97000 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.45600 | 0.42800 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.72400 | 1.66500 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.45700 | 0.49000 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.12100 | 0.13200 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.24800 | 0.26900 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.37900 | 0.40700 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.11000 | 0.12100 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.23100 | 0.25000 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.16900 | 0.18400 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.19800 | 0.21500 | 0 |
| 11/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.18300 | 0.19900 | 0 |
| 11/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.92070 | 7.85710 | 6,142 |
| 11/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.69400 | 0.65900 | 0 |
| 11/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.72000 | 0.68400 | 0 |
| 11/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.66900 | 0.63400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.44800 | 0.47700 | 0 |
| 11/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.39900 | 0.42700 | 0 |
| 11/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.42300 | 0.45200 | 0 |
| 11/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.91440 | 8.85150 | 0 |
| 11/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.90200 | 1.84600 | 0 |
| 11/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.86400 | 1.80800 | 0 |
| 11/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.94100 | 1.88400 | 0 |
| 11/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.27700 | 0.28300 | 0 |
| 11/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.30000 | 0.30700 | 0 |
| 11/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.28800 | 0.29500 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.73030 | 7.68970 | 10 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.53200 | 0.50800 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.49300 | 0.47000 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.57300 | 0.54700 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.27100 | 0.26400 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.93900 | 0.90300 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.29700 | 0.28800 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.89100 | 0.85500 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.42000 | 0.40200 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.38700 | 0.37100 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.84200 | 0.80800 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01200 | 0.01800 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.10700 | 0.13100 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.09000 | 0.11200 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.16700 | 0.19800 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.19100 | 0.22400 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.04300 | 0.05700 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.06300 | 0.08000 | 0 |
| 11/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.05200 | 0.06800 | 0 |
| 11/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.81050 | 7.76950 | 0 |
| 11/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.48300 | 0.47200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.51100 | 0.49900 | 0 |
| 11/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.45600 | 0.44700 | 0 |
| 11/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.24600 | 0.27800 | 0 |
| 11/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.20100 | 0.23000 | 0 |
| 11/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.22300 | 0.25300 | 0 |
| 11/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.06600 | 0.06410 | 12,659 |
| 11/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.06880 | 0.08020 | 18,519 |
| 11/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.17890 | 0.15960 | 12,423 |
| 11/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.38850 | 0.38050 | 100,000 |
| 11/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.15870 | 0.18550 | 100,000 |
| 11/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.20090 | 0.18020 | 12,346 |
| 11/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.79930 | 8.75670 | 50 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.62900 | 0.61700 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.59600 | 0.58700 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.66300 | 0.64900 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.50900 | 0.50500 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.73600 | 0.71900 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.93800 | 0.91100 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.48200 | 0.48000 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.33300 | 0.33700 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.20000 | 0.20800 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.25700 | 0.26400 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.53600 | 0.53100 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.85400 | 0.83100 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.07800 | 1.04600 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.36900 | 0.37300 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.17200 | 1.13800 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.41100 | 0.41200 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.31600 | 0.32100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 11/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.45700 | 0.45600 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.19100 | 0.19800 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.24400 | 0.25100 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.64500 | 0.69400 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.84200 | 0.89100 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.25800 | 0.29900 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.46700 | 0.51400 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.31200 | 0.35500 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.02300 | 0.03100 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.37000 | 0.41600 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.02900 | 0.03900 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.05500 | 0.07400 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.18700 | 0.22400 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.60800 | 0.65700 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.80100 | 0.85100 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.43400 | 0.48000 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.23300 | 0.27300 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.03900 | 0.05400 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.08700 | 0.11200 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.21000 | 0.24800 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.11400 | 0.14200 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.14700 | 0.18000 | 0 |
| 11/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.13000 | 0.16000 | 0 |
| 11/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.92440 | 8.87970 | 0 |
| 11/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.69300 | 0.69800 | 0 |
| 11/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.71700 | 0.72100 | 0 |
| 11/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.67000 | 0.67600 | 0 |
| 11/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.39600 | 0.44600 | 0 |
| 11/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.34300 | 0.39100 | 0 |
| 11/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.36900 | 0.41800 | 0 |
| 11/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,004.94000 | 15,876.33000 | 0 |
| 11/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.25220 | 1.24520 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15730 | 0.15140 | 0 |
| 11/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.11350 | 0.10940 | 0 |
| 11/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.20420 | 0.19760 | 0 |
| 11/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00200 | 0.00240 | 0 |
| 11/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01130 | 0.01420 | 0 |
| 11/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00510 | 0.00620 | 0 |
| 11/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.26860 | 1.26140 | 0 |
| 11/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11180 | 0.10990 | 0 |
| 11/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08720 | 0.08650 | 0 |
| 11/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14370 | 0.14010 | 0 |
| 11/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02510 | 0.02870 | 0 |
| 11/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06860 | 0.07510 | 0 |
| 11/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04320 | 0.04850 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.86510 | 7.98200 | 300,830 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.60100 | 0.69300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.56600 | 0.65500 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.63800 | 0.73300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.12500 | 1.24000 | 6,425 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.27800 | 0.32600 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.67600 | 0.77300 | 5,560 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.71600 | 1.83300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.88700 | 1.00000 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.50200 | 0.58400 | 11,280 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.41800 | 1.53500 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.46800 | 1.58400 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.61700 | 1.73400 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.26200 | 0.30800 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 1.91600 | 2.03300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.53300 | 0.61900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.17300 | 1.28900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.07700 | 1.19100 | 200 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.31300 | 0.36600 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.39600 | 0.46200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.02900 | 1.14300 | 560 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.56700 | 1.68400 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.51700 | 1.63400 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.86600 | 1.98300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.35200 | 0.41100 | 1,000 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.44600 | 0.51900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.27100 | 1.38700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.01600 | 2.13300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.33200 | 0.38800 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.71500 | 0.81500 | 12,300 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.32000 | 1.43600 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.18800 | 0.22000 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.22100 | 0.26000 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.76600 | 1.88300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.75600 | 0.86100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.98100 | 1.09500 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.79800 | 0.90700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.22200 | 1.33800 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.66700 | 1.78300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.19800 | 0.23200 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.36900 | 1.48500 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.93400 | 1.04700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.42000 | 0.48900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.17800 | 0.20900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.20900 | 0.24600 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.37300 | 0.43600 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.84100 | 0.95300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.24800 | 0.29100 | 11,340 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.81600 | 1.93300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.29500 | 0.34500 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.47300 | 0.55100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.23400 | 0.27500 | 100 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.11900 | 0.13900 | 10,750 |
| 12/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01400 | 0.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.12500 | 0.14600 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.13800 | 0.16100 | 400 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.92300 | 0.82900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 1.01000 | 0.91400 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 1.05400 | 0.95700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 3.09900 | 2.98700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 4.03800 | 3.92300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.51900 | 0.44300 | 400 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.15800 | 0.11900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.38000 | 0.31300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.48300 | 0.40900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02600 | 0.02100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.25800 | 0.20400 | 760 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.59400 | 0.51400 | 100 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.71300 | 0.62700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.20500 | 0.15700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01900 | 0.01500 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.63300 | 0.55000 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.03300 | 0.02500 | 1,000 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01600 | 0.01300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.04100 | 0.02900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.55600 | 0.47800 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.67300 | 0.58800 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 560 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.31700 | 0.25600 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.05000 | 0.03300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.18100 | 0.13700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.28700 | 0.22900 | 5,128 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01400 | 0.01100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.23100 | 0.18000 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.34800 | 0.28400 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01200 | 0.00900 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 16,340 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.11800 | 0.08700 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.44700 | 0.37600 | 10,750 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.06100 | 0.04100 | 800 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.13700 | 0.10200 | 12,000 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.02200 | 0.01800 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.41300 | 0.34400 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.07300 | 0.05100 | 3,780 |
| 12/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.10100 | 0.07300 | 1,000 |
| 12/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.08600 | 0.06100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.95770 | 8.07570 | 41,244 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.01300 | 1.11600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.97200 | 1.07400 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.05400 | 1.15900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.04200 | 1.14700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.92100 | 1.02200 | 30,100 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.85200 | 0.94200 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.21300 | 1.32100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.88600 | 0.98100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.25700 | 1.36600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.66900 | 0.74500 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.49900 | 0.55400 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.75500 | 0.83900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.38800 | 0.43200 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.30200 | 1.41200 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.37400 | 0.41700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.16900 | 1.27700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.48100 | 0.53500 | 5,000 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.96100 | 1.06300 | 10,000 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.34700 | 1.45800 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.72600 | 0.80600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.41600 | 0.46300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.53600 | 0.59500 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.00100 | 1.10400 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.39200 | 1.50400 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.55500 | 0.61600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.46400 | 0.51700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.51700 | 0.57400 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.43100 | 0.48000 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.27800 | 0.30900 | 3 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.34900 | 0.38900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.33800 | 0.37600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.43800 | 1.55100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.48500 | 1.59800 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.62600 | 1.74100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.86800 | 1.98500 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.78600 | 0.87200 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.81800 | 0.90600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.12600 | 1.23300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.59800 | 0.66300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.44700 | 0.49800 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.69700 | 0.77500 | 5,000 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.57800 | 1.69300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.82000 | 1.93600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.64400 | 0.71600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.40100 | 0.44700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.77100 | 1.88700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.08400 | 1.18900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.57600 | 0.63900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.36200 | 0.40300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.53100 | 1.64500 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.62000 | 0.68800 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.31200 | 0.26200 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02300 | 0.01900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.80400 | 0.72700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.36800 | 0.31300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.07600 | 0.06300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.69300 | 0.62100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.28600 | 0.24000 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.02000 | 0.01700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.23900 | 0.19900 | 2,420 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.58900 | 0.52200 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.34000 | 0.28700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.06800 | 0.05700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.16000 | 0.13000 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.17800 | 0.14600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01800 | 0.01500 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02700 | 0.02200 | 2,420 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.03000 | 0.02500 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.88000 | 0.80000 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.84100 | 0.76300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.12000 | 1.03300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.62300 | 0.55400 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.45900 | 0.39800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.55600 | 0.49100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.39700 | 0.34000 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.03400 | 0.02800 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.09300 | 0.07800 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.42800 | 0.36900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.65800 | 0.58700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.21800 | 0.18000 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.03900 | 0.03200 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.10300 | 0.08700 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.52300 | 0.45900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.06100 | 0.05100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.76600 | 0.69100 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.04400 | 0.03600 | 10,000 |
| 12/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.73000 | 0.65600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.19700 | 0.16300 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.49100 | 0.42800 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.26100 | 0.21900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.04900 | 0.04000 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.12800 | 0.10500 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.05500 | 0.04500 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.14400 | 0.11600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.11300 | 0.09600 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.08400 | 0.07100 | 1,000 |
| 12/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.08200 | 0.06900 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.10000 | 0.08400 | 0 |
| 12/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.09100 | 0.07600 | 0 |
| 12/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.04470 | 8.16410 | 22,371 |
| 12/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.99800 | 1.09000 | 0 |
| 12/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.96800 | 1.05400 | 0 |
| 12/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.03300 | 1.12700 | 0 |
| 12/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.18800 | 0.16300 | 0 |
| 12/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.22300 | 0.19000 | 0 |
| 12/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.20300 | 0.17600 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.13030 | 8.25150 | 979 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.17500 | 1.26100 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.14300 | 1.22700 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.20900 | 1.29600 | 16,000 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.11100 | 1.19300 | 37,000 |
| 12/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.49100 | 0.52100 | 360 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.82900 | 0.88100 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.60500 | 0.64400 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.47100 | 0.50100 | 2,000 |
| 12/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.07500 | 0.99300 | 2,000 |
| 12/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.54100 | 1.45000 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.59900 | 0.53000 | 360 |
| 12/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.46100 | 1.37000 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.22900 | 0.19500 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.28100 | 0.24200 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.26300 | 0.22600 | 0 |
| 12/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.24500 | 0.21000 | 0 |
| 12/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.22720 | 8.34860 | 0 |
| 12/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.05800 | 1.11800 | 0 |
| 12/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.03700 | 1.09500 | 0 |
| 12/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.07900 | 1.14100 | 0 |
| 12/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.93900 | 0.99300 | 300 |
| 12/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.61800 | 0.65300 | 540 |
| 12/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.49100 | 1.40400 | 0 |
| 12/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.50200 | 0.44200 | 0 |
| 12/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.71200 | 0.64400 | 540 |
| 12/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.56000 | 0.49600 | 0 |
| 12/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.53100 | 0.46900 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.33780 | 8.45850 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.11700 | 1.17000 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.09700 | 1.15200 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.13500 | 1.18900 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.75300 | 0.79200 | 180 |
| 12/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.05800 | 1.11400 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.82000 | 0.75600 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.69700 | 0.63100 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.51500 | 1.43400 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.75900 | 0.69400 | 0 |
| 12/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.72900 | 0.66200 | 0 |
| 12/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.30150 | 9.41590 | 0 |
| 12/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.99200 | 2.05900 | 0 |
| 12/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.97200 | 2.03800 | 0 |
| 12/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.01300 | 2.08100 | 0 |
| 12/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.17600 | 2.23900 | 200 |
| 12/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.16200 | 1.11500 | 0 |
| 12/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.87500 | 0.82300 | 0 |
| 12/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.22100 | 1.17200 | 0 |
| 12/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.19100 | 1.14300 | 0 |
| 12/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.11680 | 10.23120 | 0 |
| 12/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.50300 | 2.56900 | 0 |
| 12/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.52300 | 2.58500 | 0 |
| 12/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.48400 | 2.55000 | 0 |
| 12/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.61700 | 1.56900 | 0 |
| 12/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.55600 | 1.50400 | 0 |
| 12/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.58600 | 1.53800 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.86510 | 7.98200 | 581 |
| 12/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.88723 | 1.00011 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.84095 | 0.95317 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.93399 | 1.04744 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01889 | 0.01544 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02585 | 0.02117 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.02213 | 0.01811 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.95770 | 8.07570 | 12 |
| 12/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.66906 | 0.74516 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.64421 | 0.71616 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.69678 | 0.77523 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.23908 | 0.19953 | 0 |
| 12/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.28651 | 0.24046 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.26136 | 0.21946 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.39480 | 12.45580 | 16,074 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.87500 | 0.92800 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.84000 | 0.89200 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.91200 | 0.96500 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.55100 | 0.58900 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.15000 | 1.20800 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.71000 | 0.75600 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.80500 | 0.85600 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 1.91300 | 1.97200 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.71700 | 1.77600 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01800 | 0.01600 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.16000 | 0.15000 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.21500 | 0.20000 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.05500 | 0.05200 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.35600 | 0.33300 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.11700 | 0.10900 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.14500 | 0.13600 | 0 |
| 12/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.13000 | 0.12200 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.53130 | 12.59360 | 7,002 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.29400 | 1.35600 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.25900 | 1.32200 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.32900 | 1.39200 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.56700 | 1.62800 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.22600 | 1.28800 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.01000 | 1.06700 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.65300 | 1.71100 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.06800 | 1.12700 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.81800 | 0.86700 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.36400 | 1.42800 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.74000 | 1.79500 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.12900 | 1.18900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.29800 | 0.29500 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.10900 | 0.10100 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.18300 | 0.18400 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.58700 | 0.57300 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.33700 | 0.33300 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.12200 | 0.11700 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.37900 | 0.37300 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.24500 | 0.24400 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.13600 | 0.13400 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.19800 | 0.19800 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.22800 | 0.22800 | 0 |
| 12/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.21300 | 0.21200 | 0 |
| 12/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.65890 | 12.72390 | 2,837 |
| 12/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.34400 | 1.39000 | 0 |
| 12/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.37100 | 1.41700 | 0 |
| 12/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.31800 | 1.36300 | 0 |
| 12/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.55900 | 0.53900 | 0 |
| 12/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.51200 | 0.49300 | 0 |
| 12/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.53500 | 0.51600 | 0 |
| 12/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10180 | 0.10420 | 5,290 |
| 12/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02183 | 0.02423 | 0 |
| 12/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03181 | 0.03420 | 0 |
| 12/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01221 | 0.01443 | 0 |
| 12/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00041 | 0.00023 | 0 |
| 12/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00001 | 0.00000 | 0 |
| 12/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00003 | 0.00003 | 0 |
| 12/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10310 | 0.10560 | 26 |
| 12/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01432 | 0.01647 | 0 |
| 12/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00813 | 0.00955 | 0 |
| 12/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02325 | 0.02570 | 0 |
| 12/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00015 | 0.00010 | 0 |
| 12/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00503 | 0.00395 | 0 |
| 12/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00122 | 0.00087 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.83690 | 10.87360 | 28,234 |
| 12/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.08100 | 1.13600 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.03800 | 1.09400 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.12500 | 1.17800 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.91400 | 0.97400 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.31300 | 1.36100 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.55400 | 1.59700 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.45700 | 1.50200 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.17100 | 0.21200 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.95500 | 1.01300 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.19600 | 0.24000 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.36100 | 1.40800 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.34900 | 0.40900 | 8,220 |
| 12/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.72700 | 0.79100 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.18800 | 0.23000 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.66100 | 0.72600 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.87500 | 0.93600 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.26600 | 1.31500 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.28700 | 0.34200 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.79900 | 0.86200 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.83700 | 0.89800 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.69300 | 0.75800 | 2,740 |
| 12/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.36700 | 0.42700 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.15000 | 0.18700 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.48000 | 0.50300 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.21300 | 1.21300 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.10000 | 0.12400 | 2,740 |
| 12/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.15600 | 0.18400 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.11200 | 0.13800 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.65000 | 0.66800 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.02900 | 0.04100 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.08800 | 0.11200 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.17400 | 0.20200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 1.00100 | 1.00600 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.14000 | 0.16700 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.51200 | 0.53500 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.02400 | 0.03400 | 8,220 |
| 12/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.95900 | 0.96600 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.06800 | 0.08900 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 1.08400 | 1.08800 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.02000 | 0.02800 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.01700 | 0.02300 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.02600 | 0.03700 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.07700 | 0.10000 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.03800 | 0.05400 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.05100 | 0.07000 | 0 |
| 12/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.04400 | 0.06200 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.96340 | 11.00020 | 9,761 |
| 12/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.07200 | 1.13300 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.03800 | 1.10000 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.10600 | 1.16700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.95300 | 2.00000 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.97200 | 1.03500 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.29500 | 1.35300 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.99900 | 2.04600 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.21500 | 1.27400 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.77400 | 0.83700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.70400 | 0.76700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.94000 | 1.00400 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.56700 | 0.62500 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.44500 | 0.49700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.64200 | 0.70200 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.38500 | 0.43200 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.62200 | 0.68200 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.50400 | 1.55800 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.50200 | 0.55700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.83900 | 0.85700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.09100 | 0.10800 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.60900 | 0.63200 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.17200 | 1.18200 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.57900 | 0.60200 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.98200 | 0.99700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.70400 | 0.72500 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.27700 | 0.30400 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.49100 | 0.51700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.41100 | 0.43700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.15200 | 0.17400 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.03600 | 0.04600 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.13200 | 0.15300 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.25900 | 0.28500 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.04000 | 0.05000 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.19300 | 0.21700 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.22500 | 0.25000 | 0 |
| 12/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.20900 | 0.23300 | 0 |
| 12/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.08160 | 11.12000 | 14,119 |
| 12/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.08400 | 1.14500 | 0 |
| 12/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.05600 | 1.11700 | 0 |
| 12/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.11200 | 1.17400 | 0 |
| 12/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.38000 | 0.40400 | 0 |
| 12/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.42400 | 0.44700 | 0 |
| 12/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.40200 | 0.42500 | 0 |
| 12/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.19850 | 11.23860 | 250 |
| 12/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.14300 | 1.16900 | 0 |
| 12/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.17000 | 1.19700 | 0 |
| 12/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.11600 | 1.14200 | 0 |
| 12/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.69300 | 0.67900 | 0 |
| 12/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.64700 | 0.63400 | 0 |
| 12/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.67000 | 0.65600 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.80310 | 7.91880 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.10300 | 1.21900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.05300 | 1.16900 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.15300 | 1.26900 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.80400 | 0.91900 | 14,286 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.41200 | 0.52500 | 6,757 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.00900 | 0.01600 | 11,429 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.01900 | 0.02900 | 11,765 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00400 | 0.00800 | 11,111 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.20100 | 1.08900 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.71600 | 0.61000 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.95600 | 0.84700 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00900 | 0.00600 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00100 | 0.00000 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 12/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.93410 | 7.88190 | 10,308 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.29500 | 1.25200 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.69300 | 0.67800 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.24700 | 1.20500 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.34300 | 1.29900 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.53700 | 0.53500 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.10300 | 0.15300 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00900 | 0.01700 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.01300 | 0.02300 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.05900 | 0.09600 | 0 |
| 12/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.01100 | 0.02000 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.95100 | 7.89940 | 22,259 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.83600 | 0.83200 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.79900 | 0.79700 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.87400 | 0.86800 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.72700 | 0.73000 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.07600 | 1.05900 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.51100 | 0.52800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.69200 | 0.69700 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.03400 | 1.02000 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.43500 | 0.45600 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.76500 | 1.72400 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01400 | 0.02500 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.38400 | 0.45700 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.08300 | 0.12100 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.19100 | 0.24800 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.31000 | 0.37900 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.07500 | 0.11000 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.17600 | 0.23100 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.12300 | 0.16900 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.14800 | 0.19800 | 0 |
| 12/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.13500 | 0.18300 | 0 |
| 12/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.97190 | 7.92070 | 6,149 |
| 12/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.67200 | 0.69400 | 0 |
| 12/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.64500 | 0.66900 | 0 |
| 12/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.70000 | 0.72000 | 0 |
| 12/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.32800 | 0.39900 | 0 |
| 12/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.37300 | 0.44800 | 0 |
| 12/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.35000 | 0.42300 | 0 |
| 12/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.98260 | 8.91440 | 0 |
| 12/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.95100 | 1.90200 | 0 |
| 12/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.91000 | 1.86400 | 0 |
| 12/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 1.99200 | 1.94100 | 0 |
| 12/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.25900 | 0.27700 | 0 |
| 12/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.27700 | 0.30000 | 0 |
| 12/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.26800 | 0.28800 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.72510 | 7.73030 | 10 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.52600 | 0.53200 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.48600 | 0.49300 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.56700 | 0.57300 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.26700 | 0.27100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.93400 | 0.93900 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.29300 | 0.29700 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.88500 | 0.89100 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.41400 | 0.42000 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.38100 | 0.38700 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.83600 | 0.84200 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.10600 | 0.10700 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.08900 | 0.09000 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.16800 | 0.16700 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.19200 | 0.19100 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.04200 | 0.04300 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.06100 | 0.06300 | 0 |
| 12/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.05100 | 0.05200 | 0 |
| 12/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.80450 | 7.81050 | 0 |
| 12/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.47700 | 0.48300 | 0 |
| 12/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.50500 | 0.51100 | 0 |
| 12/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.45100 | 0.45600 | 0 |
| 12/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.24700 | 0.24600 | 0 |
| 12/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.20100 | 0.20100 | 0 |
| 12/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.22300 | 0.22300 | 0 |
| 12/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.05650 | 0.06600 | 12,659 |
| 12/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.06880 | 0.06880 | 18,519 |
| 12/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.17890 | 0.17890 | 12,423 |
| 12/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.35100 | 0.38850 | 100,000 |
| 12/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.18950 | 0.15870 | 100,000 |
| 12/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.20090 | 0.20090 | 12,346 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.80640 | 8.79930 | 50 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.62500 | 0.62900 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.59100 | 0.59600 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.66000 | 0.66300 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.50200 | 0.50900 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.73400 | 0.73600 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.94000 | 0.93800 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.47500 | 0.48200 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.32300 | 0.33300 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.19100 | 0.20000 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.24700 | 0.25700 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.53000 | 0.53600 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.85400 | 0.85400 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.08100 | 1.07800 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.36000 | 0.36900 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.17600 | 1.17200 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.40200 | 0.41100 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.30600 | 0.31600 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.44900 | 0.45700 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.18100 | 0.19100 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.23400 | 0.24400 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.62800 | 0.64500 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.82500 | 0.84200 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.24300 | 0.25800 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.45000 | 0.46700 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.29600 | 0.31200 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.02000 | 0.02300 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.35400 | 0.37000 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.02500 | 0.02900 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.04800 | 0.05500 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.17400 | 0.18700 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.59100 | 0.60800 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.78500 | 0.80100 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.41700 | 0.43400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 12/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.21900 | 0.23300 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.03400 | 0.03900 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.07800 | 0.08700 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.19600 | 0.21000 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.10400 | 0.11400 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.13500 | 0.14700 | 0 |
| 12/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.11900 | 0.13000 | 0 |
| 12/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.92590 | 8.92440 | 0 |
| 12/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.68100 | 0.69300 | 0 |
| 12/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.70500 | 0.71700 | 0 |
| 12/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.65800 | 0.67000 | 0 |
| 12/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.38200 | 0.39600 | 0 |
| 12/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.32900 | 0.34300 | 0 |
| 12/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.35500 | 0.36900 | 0 |
| 12/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 15,848.75000 | 16,004.94000 | 0 |
| 12/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.23720 | 1.25220 | 0 |
| 12/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.14220 | 0.15730 | 0 |
| 12/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.10130 | 0.11350 | 0 |
| 12/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.18940 | 0.20420 | 0 |
| 12/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00220 | 0.00200 | 0 |
| 12/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01410 | 0.01130 | 0 |
| 12/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00500 | 0.00510 | 0 |
| 12/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.25340 | 1.26860 | 0 |
| 12/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10240 | 0.11180 | 0 |
| 12/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.07940 | 0.08720 | 0 |
| 12/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.13230 | 0.14370 | 0 |
| 12/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02890 | 0.02510 | 0 |
| 12/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.07600 | 0.06860 | 0 |
| 12/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04900 | 0.04320 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.00160 | 7.86510 | 302,862 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.70200 | 0.60100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.66300 | 0.56600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.74200 | 0.63800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.25800 | 1.12500 | 6,425 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.32500 | 0.27800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.01500 | 0.88700 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.78400 | 0.67600 | 5,560 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.85300 | 1.71600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.58900 | 0.50200 | 11,280 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.55400 | 1.41800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.60300 | 1.46800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.75300 | 1.61700 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.30600 | 0.26200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.05200 | 1.91600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.62500 | 0.53300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.30700 | 1.17300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.20900 | 1.07700 | 200 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.36500 | 0.31300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.46400 | 0.39600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.16000 | 1.02900 | 560 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.70300 | 1.56700 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.65300 | 1.51700 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.00200 | 1.86600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.13400 | 0.11900 | 10,750 |
| 13/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.34400 | 0.29500 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.55500 | 0.47300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.27200 | 0.23400 | 100 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.14100 | 0.12500 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.06300 | 0.93400 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.49200 | 0.42000 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.20400 | 0.17800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.24200 | 0.20900 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.43700 | 0.37300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.96700 | 0.84100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.28800 | 0.24800 | 11,340 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.95200 | 1.81600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.41200 | 0.35200 | 1,000 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.52300 | 0.44600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.40500 | 1.27100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.15200 | 2.01600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.38800 | 0.33200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.82700 | 0.71500 | 12,300 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.45500 | 1.32000 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.21600 | 0.18800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.25600 | 0.22100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.90200 | 1.76600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.87300 | 0.75600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.11100 | 0.98100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.92000 | 0.79800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.35600 | 1.22200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.80300 | 1.66700 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.22900 | 0.19800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.50400 | 1.36900 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.15600 | 0.13800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.52700 | 0.63300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01800 | 0.03300 | 1,000 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00900 | 0.01600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.02100 | 0.04100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.45400 | 0.55600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.56400 | 0.67300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 560 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.23600 | 0.31700 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02500 | 0.05000 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00600 | 5,000 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.12100 | 0.18100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.21000 | 0.28700 | 5,128 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.38600 | 0.48300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01500 | 0.02600 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.18500 | 0.25800 | 760 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.49000 | 0.59400 | 100 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.60200 | 0.71300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.14000 | 0.20500 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01100 | 0.01900 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.88900 | 1.01000 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.93200 | 1.05400 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.42000 | 0.51900 | 400 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.10300 | 0.15800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.29200 | 0.38000 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.96400 | 3.09900 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.90200 | 4.03800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.80400 | 0.92300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00800 | 0.01400 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.16200 | 0.23100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.26300 | 0.34800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00700 | 0.01200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 16,340 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.07300 | 0.11800 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.35400 | 0.44700 | 10,750 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.08700 | 0.13700 | 12,000 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.03200 | 0.06100 | 800 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01300 | 0.02200 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.32300 | 0.41300 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.04000 | 0.07300 | 3,780 |
| 13/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.06100 | 0.10100 | 1,000 |
| 13/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.05000 | 0.08600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.09580 | 7.95770 | 41,244 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.12900 | 1.01300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.08600 | 0.97200 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.17200 | 1.05400 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.15900 | 1.04200 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.03300 | 0.92100 | 30,100 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.95200 | 0.85200 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.33600 | 1.21300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.99300 | 0.88600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.38100 | 1.25700 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.74900 | 0.66900 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.55200 | 0.49900 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.84400 | 0.75500 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.42900 | 0.38800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.42700 | 1.30200 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.41400 | 0.37400 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.29100 | 1.16900 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.53300 | 0.48100 | 5,000 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.07500 | 0.96100 | 10,000 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.47300 | 1.34700 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.81200 | 0.72600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.46100 | 0.41600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.59400 | 0.53600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.11700 | 1.00100 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.52000 | 1.39200 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.61600 | 0.55500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.51400 | 0.46400 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.57300 | 0.51700 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.47800 | 0.43100 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.87800 | 0.78600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.91300 | 0.81800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.24700 | 1.12600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.66400 | 0.59800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.49600 | 0.44700 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.78000 | 0.69700 | 5,000 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.71100 | 1.57800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.95500 | 1.82000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.72000 | 0.64400 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.44500 | 0.40100 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.90600 | 1.77100 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.20300 | 1.08400 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.64000 | 0.57600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.40000 | 0.36200 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.66200 | 1.53100 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.69200 | 0.62000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.56700 | 1.43800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.37300 | 0.33800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.30500 | 0.27800 | 3 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.61400 | 1.48500 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.75900 | 1.62600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.00400 | 1.86800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.38600 | 0.34900 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.74000 | 0.84100 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01800 | 0.02700 | 2,420 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.00900 | 1.12000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.77700 | 0.88000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02100 | 0.03000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.24600 | 0.31200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01600 | 0.02300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.70400 | 0.80400 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.29400 | 0.36800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05700 | 0.07600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.59900 | 0.69300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.22400 | 0.28600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01500 | 0.02000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.18400 | 0.23900 | 2,420 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.50000 | 0.58900 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.26800 | 0.34000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.05100 | 0.06800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.11700 | 0.16000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.13200 | 0.17800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.53200 | 0.62300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.37700 | 0.45900 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.46800 | 0.55600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.32000 | 0.39700 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02400 | 0.03400 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.07100 | 0.09300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.34800 | 0.42800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.56500 | 0.65800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.16600 | 0.21800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02700 | 0.03900 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07900 | 0.10300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.43700 | 0.52300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04500 | 0.06100 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.66800 | 0.76600 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03100 | 0.04400 | 10,000 |
| 13/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.63300 | 0.73000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.14800 | 0.19700 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.40600 | 0.49100 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.20300 | 0.26100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03500 | 0.04900 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.09700 | 0.12800 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04000 | 0.05500 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.10600 | 0.14400 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.08700 | 0.11300 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06300 | 0.08400 | 1,000 |
| 13/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.06200 | 0.08200 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.07600 | 0.10000 | 0 |
| 13/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06900 | 0.09100 | 0 |
| 13/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.18440 | 8.04470 | 22,371 |
| 13/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.09400 | 0.99800 | 0 |
| 13/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.05800 | 0.96800 | 0 |
| 13/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.13200 | 1.03300 | 0 |
| 13/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.14800 | 0.18800 | 0 |
| 13/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.17400 | 0.22300 | 0 |
| 13/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.16000 | 0.20300 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.27270 | 8.13030 | 979 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.26800 | 1.17500 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.49500 | 0.47100 | 2,000 |
| 13/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.63900 | 0.60500 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.23300 | 1.14300 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.30300 | 1.20900 | 16,000 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.19800 | 1.11100 | 37,000 |
| 13/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.51600 | 0.49100 | 360 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.87900 | 0.82900 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.50600 | 0.59900 | 360 |
| 13/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.34300 | 1.46100 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.18000 | 0.22900 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.22500 | 0.28100 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.21000 | 0.26300 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.96600 | 1.07500 | 2,000 |
| 13/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.42200 | 1.54100 | 0 |
| 13/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.19500 | 0.24500 | 0 |
| 13/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.36970 | 8.22720 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.11400 | 1.05800 | 0 |
| 13/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.09100 | 1.03700 | 0 |
| 13/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.13700 | 1.07900 | 0 |
| 13/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.98600 | 0.93900 | 300 |
| 13/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.64400 | 0.61800 | 540 |
| 13/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.37400 | 1.49100 | 0 |
| 13/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.41700 | 0.50200 | 0 |
| 13/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.61600 | 0.71200 | 540 |
| 13/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.47100 | 0.56000 | 0 |
| 13/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.44400 | 0.53100 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.47940 | 8.33780 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.15500 | 1.11700 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.13600 | 1.09700 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.17500 | 1.13500 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.77700 | 0.75300 | 180 |
| 13/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.09800 | 1.05800 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.71900 | 0.82000 | 180 |
| 13/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.59600 | 0.69700 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.39800 | 1.51500 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.65700 | 0.75900 | 0 |
| 13/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.62600 | 0.72900 | 0 |
| 13/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.43910 | 9.30150 | 0 |
| 13/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.02200 | 1.99200 | 0 |
| 13/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.00100 | 1.97200 | 0 |
| 13/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.20000 | 2.17600 | 200 |
| 13/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.03800 | 2.01300 | 0 |
| 13/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.04900 | 1.16200 | 0 |
| 13/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.76100 | 0.87500 | 0 |
| 13/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.11200 | 1.22100 | 0 |
| 13/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.08300 | 1.19100 | 0 |
| 13/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.25440 | 10.11680 | 0 |
| 13/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.51600 | 2.50300 | 0 |
| 13/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.50000 | 2.48400 | 0 |
| 13/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.53200 | 2.52300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.42800 | 1.55600 | 0 |
| 13/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.49600 | 1.61700 | 0 |
| 13/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.46200 | 1.58600 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.00160 | 7.86510 | 528 |
| 13/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.01509 | 0.88723 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.96738 | 0.84095 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.06311 | 0.93399 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01151 | 0.01889 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01578 | 0.02585 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01349 | 0.02213 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.09580 | 7.95770 | 12 |
| 13/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.74945 | 0.66906 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.72003 | 0.64421 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.77998 | 0.69678 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.18418 | 0.23908 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.22423 | 0.28651 | 0 |
| 13/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.20365 | 0.26136 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.57320 | 12.39480 | 16,174 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.00300 | 0.87500 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.96300 | 0.84000 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.92300 | 0.80500 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.08600 | 1.91300 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.04400 | 0.91200 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.62300 | 0.55100 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.30600 | 1.15000 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.81000 | 0.71000 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.89000 | 1.71700 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01700 | 0.02200 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.13700 | 0.21500 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.03300 | 0.05500 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.25000 | 0.35600 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.07100 | 0.11700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.10000 | 0.16000 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.09000 | 0.14500 | 0 |
| 13/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.08000 | 0.13000 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.71110 | 12.53130 | 7,002 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.41700 | 1.29400 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.38000 | 1.25900 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.45900 | 1.32900 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.34300 | 1.22600 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.10600 | 1.01000 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.80800 | 1.65300 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.17000 | 1.06800 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.88500 | 0.81800 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.50100 | 1.36400 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.89700 | 1.74000 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.71900 | 1.56700 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.23700 | 1.12900 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.22600 | 0.29800 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.10800 | 0.13600 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.08600 | 0.10900 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.14000 | 0.18300 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.47400 | 0.58700 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.25900 | 0.33700 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.09700 | 0.12200 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.29500 | 0.37900 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.18200 | 0.24500 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.14800 | 0.19800 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.16900 | 0.22800 | 0 |
| 13/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.15600 | 0.21300 | 0 |
| 13/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.84140 | 12.65890 | 2,837 |
| 13/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.45500 | 1.34400 | 0 |
| 13/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.42700 | 1.31800 | 0 |
| 13/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.48500 | 1.37100 | 0 |
| 13/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.44400 | 0.51200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.48600 | 0.55900 | 0 |
| 13/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.46400 | 0.53500 | 0 |
| 13/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10430 | 0.10180 | 5,550 |
| 13/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02432 | 0.02183 | 0 |
| 13/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01451 | 0.01221 | 0 |
| 13/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03430 | 0.03181 | 0 |
| 13/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00001 | 0 |
| 13/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00021 | 0.00041 | 0 |
| 13/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00003 | 0 |
| 13/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10570 | 0.10310 | 6 |
| 13/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01651 | 0.01432 | 0 |
| 13/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00951 | 0.00813 | 0 |
| 13/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02579 | 0.02325 | 0 |
| 13/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00009 | 0.00015 | 0 |
| 13/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00381 | 0.00503 | 0 |
| 13/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00081 | 0.00122 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.95760 | 10.83690 | 28,559 |
| 13/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.18600 | 1.08100 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.31300 | 0.28700 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.88500 | 0.79900 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.77000 | 0.69300 | 2,740 |
| 13/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.40300 | 0.36700 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.16000 | 0.15000 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.92500 | 0.83700 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.13900 | 1.03800 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.23400 | 1.12500 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.00800 | 0.91400 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.42600 | 1.31300 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.67000 | 1.55400 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.57200 | 1.45700 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.18400 | 0.17100 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.05100 | 0.95500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.21200 | 0.19600 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.47500 | 1.36100 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.38300 | 0.34900 | 8,220 |
| 13/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.80700 | 0.72700 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.20200 | 0.18800 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.73400 | 0.66100 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.96600 | 0.87500 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.37800 | 1.26600 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.02000 | 0.02900 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.05800 | 0.08800 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.12600 | 0.17400 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.89400 | 1.00100 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.09900 | 0.14000 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.42500 | 0.51200 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.01700 | 0.02400 | 8,220 |
| 13/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.85400 | 0.95900 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.04300 | 0.06800 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.97600 | 1.08400 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.01400 | 0.02000 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.01200 | 0.01700 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.01800 | 0.02600 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.05000 | 0.07700 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.02600 | 0.03800 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.03100 | 0.05100 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.06700 | 0.10000 | 2,740 |
| 13/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.11200 | 0.15600 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.39500 | 0.48000 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.10200 | 1.21300 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.07700 | 0.11200 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.55500 | 0.65000 | 0 |
| 13/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.02800 | 0.04400 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.08500 | 10.96340 | 9,761 |
| 13/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.15000 | 1.07200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.11400 | 1.03800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.18700 | 1.10600 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.06400 | 1.95300 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.04400 | 0.97200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.38900 | 1.29500 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.11200 | 1.99900 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.30600 | 1.21500 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.82600 | 0.77400 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.75000 | 0.70400 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.01000 | 0.94000 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.60200 | 0.56700 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.47000 | 0.44500 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.68200 | 0.64200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.40500 | 0.38500 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.66100 | 0.62200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.53100 | 0.50200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.60600 | 1.50400 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.07100 | 0.09100 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.74600 | 0.83900 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.52600 | 0.60900 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.07000 | 1.17200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.49700 | 0.57900 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.88500 | 0.98200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.61700 | 0.70400 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.22500 | 0.27700 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.41500 | 0.49100 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.34100 | 0.41100 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.12100 | 0.15200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02700 | 0.03600 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.10400 | 0.13200 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.20900 | 0.25900 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02900 | 0.04000 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.15200 | 0.19300 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.17900 | 0.22500 | 0 |
| 13/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.16500 | 0.20900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.20510 | 11.08160 | 14,099 |
| 13/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.14400 | 1.08400 | 0 |
| 13/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.17500 | 1.11200 | 0 |
| 13/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.11400 | 1.05600 | 0 |
| 13/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.35900 | 0.42400 | 0 |
| 13/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.33900 | 0.40200 | 0 |
| 13/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.32000 | 0.38000 | 0 |
| 13/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.32630 | 11.19850 | 250 |
| 13/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.18200 | 1.14300 | 0 |
| 13/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.17000 | 1.17000 | 0 |
| 13/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.15300 | 1.11600 | 0 |
| 13/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.60200 | 0.69300 | 0 |
| 13/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.51900 | 0.64700 | 0 |
| 13/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.58100 | 0.67000 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.93750 | 7.80310 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.23800 | 1.10300 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.18800 | 1.05300 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.28800 | 1.15300 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.93800 | 0.80400 | 14,286 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.54000 | 0.41200 | 6,757 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.01100 | 0.00900 | 11,429 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.02200 | 0.01900 | 11,765 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00300 | 0.00400 | 11,111 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.06600 | 1.20100 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.58500 | 0.71600 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.82400 | 0.95600 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00300 | 0.00900 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00100 | 0.00000 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00100 | 0.00100 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00100 | 0.00000 | 0 |
| 13/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00100 | 0.00000 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.03230 | 7.93410 | 10,308 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.39200 | 1.29500 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.34200 | 1.24700 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.44000 | 1.34300 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.61200 | 0.53700 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.78300 | 0.69300 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.05100 | 0.05900 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.08000 | 0.10300 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 13/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.04860 | 7.95100 | 22,259 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.90700 | 0.83600 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.86800 | 0.79900 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.94700 | 0.87400 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.79200 | 0.72700 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.15600 | 1.07600 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.55900 | 0.51100 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.75600 | 0.69200 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.11200 | 1.03400 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.86000 | 1.76500 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.47700 | 0.43500 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.32800 | 0.38400 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06300 | 0.08300 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.15700 | 0.19100 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.26000 | 0.31000 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05700 | 0.07500 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.14300 | 0.17600 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.09800 | 0.12300 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.11900 | 0.14800 | 0 |
| 13/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.10800 | 0.13500 | 0 |
| 13/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.06770 | 7.97190 | 6,149 |
| 13/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.71800 | 0.67200 | 0 |
| 13/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.69000 | 0.64500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.74900 | 0.70000 | 0 |
| 13/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.28100 | 0.32800 | 0 |
| 13/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.32200 | 0.37300 | 0 |
| 13/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.30000 | 0.35000 | 0 |
| 13/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.01810 | 8.98260 | 0 |
| 13/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 1.99200 | 1.95100 | 0 |
| 13/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 1.95200 | 1.91000 | 0 |
| 13/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.03100 | 1.99200 | 0 |
| 13/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26300 | 0.25900 | 0 |
| 13/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28400 | 0.27700 | 0 |
| 13/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27400 | 0.26800 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.78200 | 7.72510 | 10 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.56900 | 0.52600 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.52800 | 0.48600 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.61200 | 0.56700 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.29400 | 0.26700 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.98800 | 0.93400 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.32100 | 0.29300 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.93900 | 0.88500 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.45100 | 0.41400 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.89000 | 0.83600 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.41500 | 0.38100 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.08300 | 0.10600 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.06900 | 0.08900 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.13900 | 0.16800 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.16200 | 0.19200 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.03000 | 0.04200 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.04600 | 0.06100 | 0 |
| 13/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.03700 | 0.05100 | 0 |
| 13/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.86160 | 7.80450 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.50600 | 0.47700 | 0 |
| 13/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.53500 | 0.50500 | 0 |
| 13/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.47800 | 0.45100 | 0 |
| 13/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.21600 | 0.24700 | 0 |
| 13/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.17300 | 0.20100 | 0 |
| 13/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.19400 | 0.22300 | 0 |
| 13/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.07040 | 0.05650 | 12,659 |
| 13/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.08320 | 0.06880 | 18,519 |
| 13/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.19070 | 0.17890 | 12,423 |
| 13/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.39230 | 0.35100 | 100,000 |
| 13/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.15190 | 0.18950 | 100,000 |
| 13/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.21490 | 0.20090 | 12,346 |
| 13/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.88430 | 8.80640 | 50 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.68000 | 0.62500 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.64500 | 0.59100 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.71800 | 0.66000 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.54600 | 0.50200 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.79500 | 0.73400 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.01300 | 0.94000 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.51700 | 0.47500 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.35200 | 0.32300 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.20700 | 0.19100 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.26900 | 0.24700 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.57700 | 0.53000 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.92000 | 0.85400 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.15500 | 1.08100 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.39300 | 0.36000 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.25100 | 1.17600 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.43900 | 0.40200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 13/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.33300 | 0.30600 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.49000 | 0.44900 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.25500 | 0.23400 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.19600 | 0.18100 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.76200 | 0.82500 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.57100 | 0.62800 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.20600 | 0.24300 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.39900 | 0.45000 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.25500 | 0.29600 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.30900 | 0.35400 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.02100 | 0.02500 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.03600 | 0.04800 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.14300 | 0.17400 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.53500 | 0.59100 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.72300 | 0.78500 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.36800 | 0.41700 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.18300 | 0.21900 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.02900 | 0.03400 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.06100 | 0.07800 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.16200 | 0.19600 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.08400 | 0.10400 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.11100 | 0.13500 | 0 |
| 13/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.09600 | 0.11900 | 0 |
| 13/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.01240 | 8.92590 | 0 |
| 13/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.72800 | 0.68100 | 0 |
| 13/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.75300 | 0.70500 | 0 |
| 13/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.70300 | 0.65800 | 0 |
| 13/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.34100 | 0.38200 | 0 |
| 13/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.29100 | 0.32900 | 0 |
| 13/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.31600 | 0.35500 | 0 |
| 13/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,080.36000 | 15,848.75000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.25400 | 1.23720 | 0 |
| 13/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15830 | 0.14220 | 0 |
| 13/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.20570 | 0.18940 | 0 |
| 13/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.11410 | 0.10130 | 0 |
| 13/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01010 | 0.01410 | 0 |
| 13/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00170 | 0.00220 | 0 |
| 13/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00430 | 0.00500 | 0 |
| 13/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.27060 | 1.25340 | 0 |
| 13/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11170 | 0.10240 | 0 |
| 13/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08680 | 0.07940 | 0 |
| 13/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14400 | 0.13230 | 0 |
| 13/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02340 | 0.02890 | 0 |
| 13/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06620 | 0.07600 | 0 |
| 13/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04110 | 0.04900 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.92120 | 8.00160 | 304,774 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.64000 | 0.70200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.60300 | 0.66300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.67800 | 0.74200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.17900 | 1.25800 | 6,425 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.29000 | 0.32500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.71800 | 0.78400 | 5,560 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.77300 | 1.85300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.93900 | 1.01500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.53300 | 0.58900 | 11,280 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.47400 | 1.55400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.52400 | 1.60300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.67300 | 1.75300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.12600 | 0.14100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.89200 | 0.96700 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.25800 | 0.28800 | 11,340 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.87200 | 1.95200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.30800 | 0.34400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.50200 | 0.55500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.24300 | 0.27200 | 100 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.12000 | 0.13400 | 10,750 |
| 14/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.27300 | 0.30600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 1.97200 | 2.05200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.56700 | 0.62500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.22800 | 1.30700 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.13100 | 1.20900 | 200 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.32800 | 0.36500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.41800 | 0.46400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.08300 | 1.16000 | 560 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.62300 | 1.70300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.57300 | 1.65300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.92200 | 2.00200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.37000 | 0.41200 | 1,000 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.47200 | 0.52300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.32600 | 1.40500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.07200 | 2.15200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.34800 | 0.38800 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.75900 | 0.82700 | 12,300 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.37600 | 1.45500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.19300 | 0.21600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.22900 | 0.25600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.82200 | 1.90200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.80200 | 0.87300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.03400 | 1.11100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.84500 | 0.92000 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.27700 | 1.35600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.72300 | 1.80300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.20400 | 0.22900 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.42500 | 1.50400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.98700 | 1.06300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.44500 | 0.49200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.18200 | 0.20400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.21600 | 0.24200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.39300 | 0.43700 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.13900 | 0.15600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.22200 | 0.18500 | 760 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.54500 | 0.49000 | 100 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.66100 | 0.60200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.17400 | 0.14000 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01600 | 0.01100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.58300 | 0.52700 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.02400 | 0.01800 | 1,000 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01300 | 0.00900 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.03100 | 0.02100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.50800 | 0.45400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.62200 | 0.56400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 560 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.27700 | 0.23600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.03800 | 0.02500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 5,000 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.15100 | 0.12100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.24900 | 0.21000 | 5,128 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01200 | 0.00800 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.19700 | 0.16200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.30700 | 0.26300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01000 | 0.00700 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 16,340 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.09600 | 0.07300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.40200 | 0.35400 | 10,750 |
| 14/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 3.04200 | 2.96400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.98200 | 3.90200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.47200 | 0.42000 | 400 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.13100 | 0.10300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.33700 | 0.29200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.43700 | 0.38600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02100 | 0.01500 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.86800 | 0.80400 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.95500 | 0.88900 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.99900 | 0.93200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00100 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.04700 | 0.03200 | 800 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 5,000 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.11200 | 0.08700 | 12,000 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01800 | 0.01300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.36900 | 0.32300 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.05700 | 0.04000 | 3,780 |
| 14/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.08200 | 0.06100 | 1,000 |
| 14/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.06900 | 0.05000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.01120 | 8.09580 | 41,244 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.05600 | 1.12900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.01400 | 1.08600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.09800 | 1.17200 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.08600 | 1.15900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.96200 | 1.03300 | 30,100 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.88600 | 0.95200 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.25900 | 1.33600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.92200 | 0.99300 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.30400 | 1.38100 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.69500 | 0.74900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.51300 | 0.55200 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.78600 | 0.84400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.39600 | 0.42900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.34900 | 1.42700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.38200 | 0.41400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.21500 | 1.29100 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.49500 | 0.53300 | 5,000 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.00300 | 1.07500 | 10,000 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.39500 | 1.47300 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.75400 | 0.81200 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.42600 | 0.46100 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.55200 | 0.59400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.04400 | 1.11700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.44100 | 1.52000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.57200 | 0.61600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.47600 | 0.51400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.53200 | 0.57300 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.44200 | 0.47800 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.81800 | 0.87800 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.85200 | 0.91300 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.17100 | 1.24700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.61700 | 0.66400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.45900 | 0.49600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.72400 | 0.78000 | 5,000 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.28200 | 0.30500 | 3 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.62900 | 1.71100 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.87200 | 1.95500 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66600 | 0.72000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.41100 | 0.44500 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.82300 | 1.90600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.12800 | 1.20300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.59400 | 0.64000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.36900 | 0.40000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.58100 | 1.66200 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.64100 | 0.69200 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.48800 | 1.56700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.53400 | 1.61400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.67700 | 1.75900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.92100 | 2.00400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.35600 | 0.38600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.34400 | 0.37300 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.83300 | 0.77700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.79500 | 0.74000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01600 | 0.01300 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02300 | 0.01800 | 2,420 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02700 | 0.02100 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.28000 | 0.24600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02000 | 0.01600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.75800 | 0.70400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.33300 | 0.29400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.06700 | 0.05700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.65000 | 0.59900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.25500 | 0.22400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01800 | 0.01500 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.07100 | 1.00900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.21300 | 0.18400 | 2,420 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.54800 | 0.50000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.30600 | 0.26800 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.06000 | 0.05100 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.14100 | 0.11700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.15700 | 0.13200 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.58100 | 0.53200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.42100 | 0.37700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.51500 | 0.46800 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.36100 | 0.32000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.03000 | 0.02400 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.08300 | 0.07100 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.39100 | 0.34800 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.61500 | 0.56500 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.19300 | 0.16600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.03400 | 0.02700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.09200 | 0.07900 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.48400 | 0.43700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.05400 | 0.04500 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.72100 | 0.66800 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03800 | 0.03100 | 10,000 |
| 14/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.68500 | 0.63300 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.17500 | 0.14800 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.45200 | 0.40600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.23400 | 0.20300 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.04300 | 0.03500 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.11100 | 0.09700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04800 | 0.04000 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.12500 | 0.10600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.10100 | 0.08700 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.07500 | 0.06300 | 1,000 |
| 14/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.07300 | 0.06200 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.08900 | 0.07600 | 0 |
| 14/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.08100 | 0.06900 | 0 |
| 14/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.09230 | 8.18440 | 22,371 |
| 14/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.02200 | 1.09400 | 0 |
| 14/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.98700 | 1.05800 | 0 |
| 14/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.05800 | 1.13200 | 0 |
| 14/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.16600 | 0.14800 | 0 |
| 14/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.19500 | 0.17400 | 0 |
| 14/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.18000 | 0.16000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.16960 | 8.27270 | 979 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.18500 | 1.26800 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.15100 | 1.23300 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.22000 | 1.30300 | 16,000 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.11800 | 1.19800 | 37,000 |
| 14/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.47700 | 0.51600 | 360 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.82100 | 0.87900 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.45700 | 0.49500 | 2,000 |
| 14/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.59300 | 0.63900 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.02300 | 0.96600 | 2,000 |
| 14/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.48700 | 1.42200 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.55100 | 0.50600 | 360 |
| 14/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.40700 | 1.34300 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.20000 | 0.18000 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.24800 | 0.22500 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.23100 | 0.21000 | 0 |
| 14/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.21500 | 0.19500 | 0 |
| 14/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.24870 | 8.36970 | 0 |
| 14/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.03700 | 1.11400 | 0 |
| 14/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.01500 | 1.09100 | 0 |
| 14/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.05900 | 1.13700 | 0 |
| 14/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.91600 | 0.98600 | 300 |
| 14/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.59500 | 0.64400 | 540 |
| 14/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.44600 | 1.37400 | 0 |
| 14/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.46000 | 0.41700 | 0 |
| 14/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.66700 | 0.61600 | 540 |
| 14/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.51600 | 0.47100 | 0 |
| 14/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.48800 | 0.44400 | 0 |
| 14/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.33570 | 8.47940 | 0 |
| 14/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.07100 | 1.15500 | 0 |
| 14/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.05100 | 1.13600 | 0 |
| 14/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.08900 | 1.17500 | 0 |
| 14/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.71400 | 0.77700 | 180 |
| 14/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.01300 | 1.09800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.77700 | 0.71900 | 180 |
| 14/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.65300 | 0.59600 | 0 |
| 14/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.47800 | 1.39800 | 0 |
| 14/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.71500 | 0.65700 | 0 |
| 14/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.68500 | 0.62600 | 0 |
| 14/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.09570 | 9.43910 | 0 |
| 14/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.79300 | 2.02200 | 0 |
| 14/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.77600 | 2.00100 | 0 |
| 14/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.81000 | 2.03800 | 0 |
| 14/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.97400 | 2.20000 | 200 |
| 14/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.16400 | 1.04900 | 0 |
| 14/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.87800 | 0.76100 | 0 |
| 14/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.23000 | 1.11200 | 0 |
| 14/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.19700 | 1.08300 | 0 |
| 14/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.18270 | 10.25440 | 0 |
| 14/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.47900 | 2.51600 | 0 |
| 14/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.45900 | 2.50000 | 0 |
| 14/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.49500 | 2.53200 | 0 |
| 14/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.46200 | 1.42800 | 0 |
| 14/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.52600 | 1.49600 | 0 |
| 14/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.49600 | 1.46200 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.92120 | 8.00160 | 476 |
| 14/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.93906 | 1.01509 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.89194 | 0.96738 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.98656 | 1.06311 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01536 | 0.01151 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02074 | 0.01578 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01786 | 0.01349 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.01120 | 8.09580 | 12 |
| 14/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.69458 | 0.74945 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66642 | 0.72003 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.72381 | 0.77998 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.21261 | 0.18418 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.25522 | 0.22423 | 0 |
| 14/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.23338 | 0.20365 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.51940 | 12.57320 | 18,150 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.95700 | 1.00300 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.91700 | 0.96300 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.99700 | 1.04400 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.58700 | 0.62300 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.25600 | 1.30600 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.76600 | 0.81000 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.87800 | 0.92300 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.03300 | 2.08600 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.83600 | 1.89000 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.10900 | 0.10000 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.14700 | 0.13700 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.03700 | 0.03300 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.26800 | 0.25000 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.07800 | 0.07100 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.09800 | 0.09000 | 0 |
| 14/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.08800 | 0.08000 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.65060 | 12.71110 | 7,002 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.36400 | 1.41700 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.32700 | 1.38000 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.40100 | 1.45900 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.29100 | 1.34300 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.06000 | 1.10600 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.74900 | 1.80800 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.12200 | 1.17000 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.84800 | 0.88500 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.44300 | 1.50100 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.83900 | 1.89700 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.66000 | 1.71900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.18800 | 1.23700 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.23700 | 0.22600 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.10900 | 0.10800 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.08800 | 0.08600 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.14200 | 0.14000 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.49700 | 0.47400 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.27100 | 0.25900 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.09800 | 0.09700 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.30900 | 0.29500 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.19000 | 0.18200 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.15000 | 0.14800 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.17600 | 0.16900 | 0 |
| 14/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.16300 | 0.15600 | 0 |
| 14/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.76870 | 12.84140 | 2,837 |
| 14/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.39900 | 1.45500 | 0 |
| 14/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.42700 | 1.48500 | 0 |
| 14/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.37200 | 1.42700 | 0 |
| 14/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.50300 | 0.48600 | 0 |
| 14/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.45800 | 0.44400 | 0 |
| 14/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.48000 | 0.46400 | 0 |
| 14/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10250 | 0.10430 | 5,550 |
| 14/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02253 | 0.02432 | 0 |
| 14/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01283 | 0.01451 | 0 |
| 14/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03250 | 0.03430 | 0 |
| 14/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00033 | 0.00021 | 0 |
| 14/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00003 | 0.00002 | 0 |
| 14/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10390 | 0.10570 | 6 |
| 14/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01497 | 0.01651 | 0 |
| 14/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00846 | 0.00951 | 0 |
| 14/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02403 | 0.02579 | 0 |
| 14/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00013 | 0.00009 | 0 |
| 14/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00456 | 0.00381 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00107 | 0.00081 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.97530 | 10.95760 | 28,534 |
| 14/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.20000 | 1.18600 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.15200 | 1.13900 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.24800 | 1.23400 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.01900 | 1.00800 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.44200 | 1.42600 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.68600 | 1.67000 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.58800 | 1.57200 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.17800 | 0.18400 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.06300 | 1.05100 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.20600 | 0.21200 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.49000 | 1.47500 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.38100 | 0.38300 | 8,220 |
| 14/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.81500 | 0.80700 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.19700 | 0.20200 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.74000 | 0.73400 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.97700 | 0.96600 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.39300 | 1.37800 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.30900 | 0.31300 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.89400 | 0.88500 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.93500 | 0.92500 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.77700 | 0.77000 | 2,740 |
| 14/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.40100 | 0.40300 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.15500 | 0.16000 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.37600 | 0.39500 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.08000 | 1.10200 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.06000 | 0.06700 | 2,740 |
| 14/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.10200 | 0.11200 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.06900 | 0.07700 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.53400 | 0.55500 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.01800 | 0.02000 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.05200 | 0.05800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.11500 | 0.12600 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.87200 | 0.89400 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.09000 | 0.09900 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.40600 | 0.42500 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 8,220 |
| 14/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.83100 | 0.85400 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.03800 | 0.04300 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.95300 | 0.97600 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.01700 | 0.01800 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.04400 | 0.05000 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.02300 | 0.02600 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.02700 | 0.03100 | 0 |
| 14/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.02500 | 0.02800 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.09700 | 11.08500 | 9,761 |
| 14/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.15500 | 1.15000 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.11900 | 1.11400 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.19300 | 1.18700 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.07400 | 2.06400 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.04800 | 1.04400 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.39600 | 1.38900 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.12200 | 2.11200 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.31300 | 1.30600 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.82600 | 0.82600 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.74900 | 0.75000 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.01300 | 1.01000 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.59700 | 0.60200 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.46300 | 0.47000 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.68000 | 0.68200 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.39800 | 0.40500 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.65800 | 0.66100 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.52600 | 0.53100 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.61400 | 1.60600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.06700 | 0.07100 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.72900 | 0.74600 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.51100 | 0.52600 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.05100 | 1.07000 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.48300 | 0.49700 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.86600 | 0.88500 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.60000 | 0.61700 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.21600 | 0.22500 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.40200 | 0.41500 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.32900 | 0.34100 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.11600 | 0.12100 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.09900 | 0.10400 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.20100 | 0.20900 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02700 | 0.02900 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.14600 | 0.15200 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.17200 | 0.17900 | 0 |
| 14/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.15800 | 0.16500 | 0 |
| 14/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.20730 | 11.20510 | 14,099 |
| 14/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.13600 | 1.14400 | 0 |
| 14/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.10600 | 1.11400 | 0 |
| 14/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.16700 | 1.17500 | 0 |
| 14/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.31000 | 0.32000 | 0 |
| 14/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.34900 | 0.35900 | 0 |
| 14/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.32900 | 0.33900 | 0 |
| 14/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.31170 | 11.32630 | 250 |
| 14/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.17100 | 1.18200 | 0 |
| 14/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.16000 | 1.17000 | 0 |
| 14/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.14300 | 1.15300 | 0 |
| 14/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.60700 | 0.60200 | 0 |
| 14/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.52400 | 0.51900 | 0 |
| 14/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.58500 | 0.58100 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.86400 | 7.93750 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.16400 | 1.23800 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.11400 | 1.18800 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.21400 | 1.28800 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.86400 | 0.93800 | 14,286 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.46800 | 0.54000 | 6,757 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.00700 | 0.01100 | 11,429 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.01500 | 0.02200 | 11,765 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00200 | 0.00300 | 11,111 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.13800 | 1.06600 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.65100 | 0.58500 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.89300 | 0.82400 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00400 | 0.00300 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 14/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.10730 | 8.03230 | 10,333 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.46300 | 1.39200 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.41400 | 1.34200 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.84200 | 0.78300 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.51200 | 1.44000 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.66300 | 0.61200 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.05600 | 0.08000 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03500 | 0.05100 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 14/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.11910 | 8.04860 | 22,269 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.96500 | 0.90700 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.92500 | 0.86800 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.00600 | 0.94700 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.84700 | 0.79200 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.21900 | 1.15600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.60300 | 0.55900 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.81000 | 0.75600 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.17500 | 1.11200 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.93000 | 1.86000 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.51600 | 0.47700 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.29700 | 0.32800 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05600 | 0.06300 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.14100 | 0.15700 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.23400 | 0.26000 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05000 | 0.05700 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.12800 | 0.14300 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08700 | 0.09800 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10600 | 0.11900 | 0 |
| 14/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09600 | 0.10800 | 0 |
| 14/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.12930 | 8.06770 | 6,149 |
| 14/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.75900 | 0.71800 | 0 |
| 14/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.72800 | 0.69000 | 0 |
| 14/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.79100 | 0.74900 | 0 |
| 14/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.26200 | 0.28100 | 0 |
| 14/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.29900 | 0.32200 | 0 |
| 14/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.28000 | 0.30000 | 0 |
| 14/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.13590 | 9.01810 | 0 |
| 14/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.08800 | 1.99200 | 0 |
| 14/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.04800 | 1.95200 | 0 |
| 14/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.13100 | 2.03100 | 0 |
| 14/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.24500 | 0.26300 | 0 |
| 14/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.26200 | 0.28400 | 0 |
| 14/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.25200 | 0.27400 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.80690 | 7.78200 | 25 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.59000 | 0.56900 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.54800 | 0.52800 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.63300 | 0.61200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.30400 | 0.29400 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.01200 | 0.98800 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.33300 | 0.32100 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.96300 | 0.93900 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.46800 | 0.45100 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.91400 | 0.89000 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.43200 | 0.41500 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.07500 | 0.08300 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.06100 | 0.06900 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.12600 | 0.13900 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.14700 | 0.16200 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02600 | 0.03000 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.04100 | 0.04600 | 0 |
| 14/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.03300 | 0.03700 | 0 |
| 14/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.88350 | 7.86160 | 0 |
| 14/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.51900 | 0.50600 | 0 |
| 14/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.54900 | 0.53500 | 0 |
| 14/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.49100 | 0.47800 | 0 |
| 14/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.20800 | 0.21600 | 0 |
| 14/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.16600 | 0.17300 | 0 |
| 14/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.18600 | 0.19400 | 0 |
| 14/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.06380 | 0.07040 | 12,659 |
| 14/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.07470 | 0.08320 | 18,519 |
| 14/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.19010 | 0.19070 | 12,423 |
| 14/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.36640 | 0.39230 | 100,000 |
| 14/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.17060 | 0.15190 | 100,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.21370 | 0.21490 | 12,346 |
| 14/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.87340 | 8.88430 | 50 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.66700 | 0.68000 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.63100 | 0.64500 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.70400 | 0.71800 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.53400 | 0.54600 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.78200 | 0.79500 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.99900 | 1.01300 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.50500 | 0.51700 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.34000 | 0.35200 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.19800 | 0.20700 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.25800 | 0.26900 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.56500 | 0.57700 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.90800 | 0.92000 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.14200 | 1.15500 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.38100 | 0.39300 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.23900 | 1.25100 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.42700 | 0.43900 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.32200 | 0.33300 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.47800 | 0.49000 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.24500 | 0.25500 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.18800 | 0.19600 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.76500 | 0.76200 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.57200 | 0.57100 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.20500 | 0.20600 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.39900 | 0.39900 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.25400 | 0.25500 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.30800 | 0.30900 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.03500 | 0.03600 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.14200 | 0.14300 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.53500 | 0.53500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 14/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.72500 | 0.72300 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.36700 | 0.36800 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.18200 | 0.18300 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.02600 | 0.02900 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.05900 | 0.06100 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.16100 | 0.16200 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.08100 | 0.08400 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.10800 | 0.11100 | 0 |
| 14/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.09400 | 0.09600 | 0 |
| 14/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.99800 | 9.01240 | 0 |
| 14/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.71500 | 0.72800 | 0 |
| 14/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.74000 | 0.75300 | 0 |
| 14/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.69000 | 0.70300 | 0 |
| 14/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.34200 | 0.34100 | 0 |
| 14/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.29200 | 0.29100 | 0 |
| 14/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.31700 | 0.31600 | 0 |
| 14/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 15,988.88000 | 16,080.36000 | 0 |
| 14/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.24180 | 1.25400 | 0 |
| 14/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.14720 | 0.15830 | 0 |
| 14/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.19390 | 0.20570 | 0 |
| 14/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.10430 | 0.11410 | 0 |
| 14/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01250 | 0.01010 | 0 |
| 14/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00210 | 0.00170 | 0 |
| 14/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00540 | 0.00430 | 0 |
| 14/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.25780 | 1.27060 | 0 |
| 14/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10400 | 0.11170 | 0 |
| 14/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08030 | 0.08680 | 0 |
| 14/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.13480 | 0.14400 | 0 |
| 14/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02700 | 0.02340 | 0 |
| 14/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.07250 | 0.06620 | 0 |
| 14/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04620 | 0.04110 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.02760 | 7.92120 | 303,459 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.71700 | 0.64000 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.67600 | 0.60300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.75900 | 0.67800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.14700 | 0.13900 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.13200 | 0.12600 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.82900 | 1.72300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.22000 | 0.20400 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.53000 | 1.42500 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.08700 | 0.98700 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.49600 | 0.44500 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.19500 | 0.18200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.23400 | 0.21600 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.43700 | 0.39300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.99100 | 0.89200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.28100 | 0.25800 | 11,340 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.97800 | 1.87200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.34000 | 0.30800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.56300 | 0.50200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.26500 | 0.24300 | 100 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.12500 | 0.12000 | 10,750 |
| 17/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.28300 | 1.17900 | 6,425 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.31900 | 0.29000 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.80200 | 0.71800 | 5,560 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.87800 | 1.77300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.03900 | 0.93900 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.59900 | 0.53300 | 11,280 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.57900 | 1.47400 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.62900 | 1.52400 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.77900 | 1.67300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.30000 | 0.27300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.07800 | 1.97200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.63700 | 0.56700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.33200 | 1.22800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.23300 | 1.13100 | 200 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.36200 | 0.32800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.46600 | 0.41800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.18500 | 1.08300 | 560 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.72900 | 1.62300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.67900 | 1.57300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.02800 | 1.92200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.41100 | 0.37000 | 1,000 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.52900 | 0.47200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.43100 | 1.32600 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.17800 | 2.07200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.38500 | 0.34800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.84900 | 0.75900 | 12,300 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.48000 | 1.37600 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.20700 | 0.19300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.24900 | 0.22900 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.92800 | 1.82200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.89600 | 0.80200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.13600 | 1.03400 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.94300 | 0.84500 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.38100 | 1.27700 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01500 | 0.02400 | 1,000 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00800 | 0.01300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01800 | 0.03100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.42100 | 0.50800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.52900 | 0.62200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00500 | 560 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.20700 | 0.27700 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02100 | 0.03800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.10100 | 0.15100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.18300 | 0.24900 | 5,128 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00700 | 0.01200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.13800 | 0.19700 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.23400 | 0.30700 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.01000 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 16,340 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05900 | 0.09600 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.32200 | 0.40200 | 10,750 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02400 | 0.04700 | 800 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00200 | 5,000 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.07100 | 0.11200 | 12,000 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01100 | 0.01800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.29100 | 0.36900 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.93600 | 3.04200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.87500 | 3.98200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.38700 | 0.47200 | 400 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.08500 | 0.13100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.26200 | 0.33700 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.35300 | 0.43700 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01300 | 0.02100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.15900 | 0.22200 | 760 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.45600 | 0.54500 | 100 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.56700 | 0.66100 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.11800 | 0.17400 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00900 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.49200 | 0.58300 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.76900 | 0.86800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.85400 | 0.95500 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.89700 | 0.99900 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03100 | 0.05700 | 3,780 |
| 17/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04800 | 0.08200 | 1,000 |
| 17/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.03900 | 0.06900 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.12270 | 8.01120 | 41,244 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.37100 | 0.34400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.30100 | 0.28200 | 3 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.39800 | 0.36900 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.68700 | 1.58100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.70000 | 0.64100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.59100 | 1.48800 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.63900 | 1.53400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.78500 | 1.67700 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.03000 | 1.92100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.38400 | 0.35600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.51600 | 0.47600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.57700 | 0.53200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.47900 | 0.44200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.89300 | 0.81800 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.92900 | 0.85200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.26800 | 1.17100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.67200 | 0.61700 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.49800 | 0.45900 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79200 | 0.72400 | 5,000 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.73600 | 1.62900 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.98000 | 1.87200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.73000 | 0.66600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.44500 | 0.41100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.93100 | 1.82300 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.22400 | 1.12800 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.64700 | 0.59400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.14900 | 1.05600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.10600 | 1.01400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.19200 | 1.09800 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.18000 | 1.08600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.05200 | 0.96200 | 30,100 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.96900 | 0.88600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.35800 | 1.25900 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.01000 | 0.92200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.40400 | 1.30400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.76000 | 0.69500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.55600 | 0.51300 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.85800 | 0.78600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.42900 | 0.39600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.45000 | 1.34900 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.41300 | 0.38200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.31300 | 1.21500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.53600 | 0.49500 | 5,000 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.09400 | 1.00300 | 10,000 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.49700 | 1.39500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.82500 | 0.75400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.46200 | 0.42600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.59900 | 0.55200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.13600 | 1.04400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.54400 | 1.44100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.62200 | 0.57200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.27400 | 0.33300 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05100 | 0.06700 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.01200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.57200 | 0.65000 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.20700 | 0.25500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.16900 | 0.21300 | 2,420 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.47500 | 0.54800 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.24900 | 0.30600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04500 | 0.06000 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10600 | 0.14100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.12000 | 0.15700 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.50600 | 0.58100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.35400 | 0.42100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.44300 | 0.51500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.71100 | 0.79500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01600 | 0.02300 | 2,420 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.01800 | 0.02700 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.22700 | 0.28000 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01400 | 0.02000 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.67500 | 0.75800 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.97800 | 1.07100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.74800 | 0.83300 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.29900 | 0.36100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02100 | 0.03000 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06300 | 0.08300 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.32600 | 0.39100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.53900 | 0.61500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.15200 | 0.19300 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02400 | 0.03400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07100 | 0.09200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.41300 | 0.48400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04000 | 0.05400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.64000 | 0.72100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.02700 | 0.03800 | 10,000 |
| 17/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.60600 | 0.68500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.13500 | 0.17500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.38300 | 0.45200 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.18700 | 0.23400 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03100 | 0.04300 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08700 | 0.11100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03500 | 0.04800 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09600 | 0.12500 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.07900 | 0.10100 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05700 | 0.07500 | 1,000 |
| 17/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05500 | 0.07300 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.06900 | 0.08900 | 0 |
| 17/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06200 | 0.08100 | 0 |
| 17/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.21260 | 8.09230 | 22,362 |
| 17/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.11400 | 1.02200 | 0 |
| 17/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.07600 | 0.98700 | 0 |
| 17/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.15200 | 1.05800 | 0 |
| 17/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.13900 | 0.16600 | 0 |
| 17/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.16300 | 0.19500 | 0 |
| 17/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.15100 | 0.18000 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.30150 | 8.16960 | 979 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.28800 | 1.18500 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.25300 | 1.15100 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.49800 | 0.45700 | 2,000 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.32400 | 1.22000 | 16,000 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.21800 | 1.11800 | 37,000 |
| 17/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.51900 | 0.47700 | 360 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.89100 | 0.82100 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.64500 | 0.59300 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.94400 | 1.02300 | 2,000 |
| 17/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.39700 | 1.48700 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.49000 | 0.55100 | 360 |
| 17/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.31800 | 1.40700 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.17300 | 0.20000 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.21700 | 0.24800 | 0 |
| 17/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.20200 | 0.23100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.18700 | 0.21500 | 0 |
| 17/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.38180 | 8.24870 | 0 |
| 17/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.11600 | 1.03700 | 0 |
| 17/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.98800 | 0.91600 | 300 |
| 17/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.09300 | 1.01500 | 0 |
| 17/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.14000 | 1.05900 | 0 |
| 17/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.64200 | 0.59500 | 540 |
| 17/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.40800 | 0.46000 | 0 |
| 17/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.60600 | 0.66700 | 540 |
| 17/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.46100 | 0.51600 | 0 |
| 17/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.36000 | 1.44600 | 0 |
| 17/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.43400 | 0.48800 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.46420 | 8.33570 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.13700 | 1.07100 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.76200 | 0.71400 | 180 |
| 17/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.07900 | 1.01300 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.11800 | 1.05100 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.15700 | 1.08900 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.59300 | 0.65300 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.39800 | 1.47800 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.65400 | 0.71500 | 0 |
| 17/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.71500 | 0.77700 | 180 |
| 17/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.62300 | 0.68500 | 0 |
| 17/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.18510 | 9.09570 | 0 |
| 17/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.83200 | 1.79300 | 0 |
| 17/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.81400 | 1.77600 | 0 |
| 17/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.01500 | 1.97400 | 200 |
| 17/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.84900 | 1.81000 | 0 |
| 17/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.11400 | 1.16400 | 0 |
| 17/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.83000 | 0.87800 | 0 |
| 17/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.17900 | 1.23000 | 0 |
| 17/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.14700 | 1.19700 | 0 |
| 17/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.28230 | 10.18270 | 0 |
| 17/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.53000 | 2.47900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.51400 | 2.45900 | 0 |
| 17/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.54600 | 2.49500 | 0 |
| 17/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.41400 | 1.46200 | 0 |
| 17/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.48200 | 1.52600 | 0 |
| 17/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.44800 | 1.49600 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.02760 | 7.92120 | 441 |
| 17/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.03884 | 0.93906 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.99078 | 0.89194 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.08717 | 0.98656 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00957 | 0.01536 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01318 | 0.02074 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01124 | 0.01786 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.12270 | 8.01120 | 12 |
| 17/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.76026 | 0.69458 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.72973 | 0.66642 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79188 | 0.72381 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.16918 | 0.21261 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.20703 | 0.25522 | 0 |
| 17/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.18756 | 0.23338 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.65890 | 12.51940 | 18,100 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.07400 | 0.95700 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.03300 | 0.91700 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.11600 | 0.99700 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.67200 | 0.58700 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.38800 | 1.25600 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.87500 | 0.76600 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.99200 | 0.87800 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.17100 | 2.03300 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.97400 | 1.83600 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.08300 | 0.10900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.11600 | 0.14700 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02900 | 0.03700 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.21300 | 0.26800 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.05700 | 0.07800 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.07400 | 0.09800 | 0 |
| 17/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.06500 | 0.08800 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.79710 | 12.65060 | 7,002 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.48900 | 1.36400 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.44600 | 1.32700 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.53100 | 1.40100 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.40800 | 1.29100 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.16200 | 1.06000 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.88400 | 1.74900 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.22900 | 1.12200 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.92600 | 0.84800 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.57400 | 1.44300 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.97500 | 1.83900 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.29900 | 1.18800 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.79400 | 1.66000 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.09700 | 0.10900 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.20200 | 0.23700 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.07800 | 0.08800 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.12700 | 0.14200 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.42900 | 0.49700 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.23200 | 0.27100 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.08700 | 0.09800 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.26500 | 0.30900 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.16100 | 0.19000 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.13400 | 0.15000 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.14900 | 0.17600 | 0 |
| 17/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.14200 | 0.16300 | 0 |
| 17/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.92710 | 12.76870 | 2,837 |
| 17/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.44100 | 1.39900 | 0 |
| 17/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.41000 | 1.37200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.47300 | 1.42700 | 0 |
| 17/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.34600 | 0.45800 | 0 |
| 17/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.38300 | 0.50300 | 0 |
| 17/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.36400 | 0.48000 | 0 |
| 17/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10470 | 0.10250 | 5,540 |
| 17/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02472 | 0.02253 | 0 |
| 17/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03470 | 0.03250 | 0 |
| 17/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01487 | 0.01283 | 0 |
| 17/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00017 | 0.00033 | 0 |
| 17/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 17/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00003 | 0 |
| 17/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10610 | 0.10390 | 6 |
| 17/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01683 | 0.01497 | 0 |
| 17/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02618 | 0.02403 | 0 |
| 17/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00965 | 0.00846 | 0 |
| 17/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00355 | 0.00456 | 0 |
| 17/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00013 | 0 |
| 17/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00073 | 0.00107 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.04070 | 10.97530 | 28,651 |
| 17/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.26100 | 1.20000 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.21300 | 1.15200 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.30900 | 1.24800 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.07200 | 1.01900 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.50400 | 1.44200 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.75000 | 1.68600 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.65100 | 1.58800 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.18000 | 0.17800 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.11700 | 1.06300 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.20900 | 0.20600 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.55300 | 1.49000 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.39500 | 0.38100 | 8,220 |
| 17/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.85900 | 0.81500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.19900 | 0.19700 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.78100 | 0.74000 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.02800 | 0.97700 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.45500 | 1.39300 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.31900 | 0.30900 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.94200 | 0.89400 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.81900 | 0.77700 | 2,740 |
| 17/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.41800 | 0.40100 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.15500 | 0.15500 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.98400 | 0.93500 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.04300 | 0.06000 | 2,740 |
| 17/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.07800 | 0.10200 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.32700 | 0.37600 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.01400 | 1.08000 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.05100 | 0.06900 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.47800 | 0.53400 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.01400 | 0.01800 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.03700 | 0.05200 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.09000 | 0.11500 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.80800 | 0.87200 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.06800 | 0.09000 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.35400 | 0.40600 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.01200 | 0.01500 | 8,220 |
| 17/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.76800 | 0.83100 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.02600 | 0.03800 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.88900 | 0.95300 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.03100 | 0.04400 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01800 | 0.02300 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.02200 | 0.02700 | 0 |
| 17/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.02000 | 0.02500 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.16860 | 11.09700 | 9,761 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.20700 | 1.15500 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.16900 | 1.11900 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.24600 | 1.19300 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.14300 | 2.07400 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.09600 | 1.04800 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.45700 | 1.39600 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.19100 | 2.12200 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.37100 | 1.31300 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.86300 | 0.82600 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.78200 | 0.74900 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.06100 | 1.01300 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.62200 | 0.59700 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.48100 | 0.46300 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.70900 | 0.68000 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.41200 | 0.39800 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.68600 | 0.65800 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.67800 | 1.61400 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.54700 | 0.52600 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.67800 | 0.72900 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05900 | 0.06700 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.46700 | 0.51100 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.99300 | 1.05100 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.44000 | 0.48300 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.81200 | 0.86600 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.55300 | 0.60000 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.19200 | 0.21600 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.36300 | 0.40200 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.29400 | 0.32900 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.10200 | 0.11600 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.08800 | 0.09900 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.17700 | 0.20100 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02400 | 0.02700 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.12700 | 0.14600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.15000 | 0.17200 | 0 |
| 17/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13800 | 0.15800 | 0 |
| 17/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.29170 | 11.20730 | 14,099 |
| 17/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.19100 | 1.13600 | 0 |
| 17/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.16000 | 1.10600 | 0 |
| 17/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.22300 | 1.16700 | 0 |
| 17/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.28100 | 0.31000 | 0 |
| 17/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.31800 | 0.34900 | 0 |
| 17/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.29900 | 0.32900 | 0 |
| 17/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.41360 | 11.31170 | 250 |
| 17/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.19400 | 1.17100 | 0 |
| 17/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.16400 | 1.14300 | 0 |
| 17/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.22400 | 1.16000 | 0 |
| 17/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.48600 | 0.52400 | 0 |
| 17/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.52600 | 0.60700 | 0 |
| 17/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.50600 | 0.58500 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.96300 | 7.86400 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.26300 | 1.16400 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.21300 | 1.11400 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.31300 | 1.21400 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.96300 | 0.86400 | 14,286 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.56400 | 0.46800 | 6,757 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.00500 | 0.00700 | 11,429 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.01200 | 0.01500 | 11,765 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00100 | 0.00200 | 11,111 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.03800 | 1.13800 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.54900 | 0.65100 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.79200 | 0.89300 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00100 | 0.00400 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 17/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.15910 | 8.10730 | 10,333 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.51300 | 1.46300 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.46400 | 1.41400 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.56300 | 1.51200 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.70400 | 0.66300 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.88600 | 0.84200 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02700 | 0.03500 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.04500 | 0.05600 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 17/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.17420 | 8.11910 | 22,069 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.01000 | 0.96500 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.96900 | 0.92500 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.05200 | 1.00600 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.88900 | 0.84700 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.26900 | 1.21900 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.63600 | 0.60300 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.85000 | 0.81000 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.22400 | 1.17500 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.54600 | 0.51600 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.98400 | 1.93000 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.27200 | 0.29700 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05000 | 0.05600 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.12600 | 0.14100 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.21200 | 0.23400 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.04500 | 0.05000 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.11500 | 0.12800 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.07800 | 0.08700 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.09500 | 0.10600 | 0 |
| 17/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.08600 | 0.09600 | 0 |
| 17/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.19260 | 8.12930 | 6,149 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.80100 | 0.75900 | 0 |
| 17/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.83400 | 0.79100 | 0 |
| 17/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.76900 | 0.72800 | 0 |
| 17/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.27600 | 0.29900 | 0 |
| 17/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.24100 | 0.26200 | 0 |
| 17/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.25800 | 0.28000 | 0 |
| 17/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.14440 | 9.13590 | 0 |
| 17/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.09800 | 2.08800 | 0 |
| 17/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.05900 | 2.04800 | 0 |
| 17/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.14200 | 2.13100 | 0 |
| 17/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.24800 | 0.24500 | 0 |
| 17/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.26500 | 0.26200 | 0 |
| 17/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.25400 | 0.25200 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.88070 | 7.80690 | 25 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.65100 | 0.59000 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.60600 | 0.54800 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.69600 | 0.63300 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.34000 | 0.30400 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.08400 | 1.01200 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.37200 | 0.33300 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.03500 | 0.96300 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.52100 | 0.46800 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.48100 | 0.43200 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.98600 | 0.91400 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05000 | 0.07500 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04000 | 0.06100 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.09100 | 0.12600 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.10900 | 0.14700 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01500 | 0.02600 | 0 |
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02500 | 0.04100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02000 | 0.03300 | 0 |
| 17/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.96380 | 7.88350 | 0 |
| 17/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.56700 | 0.51900 | 0 |
| 17/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.53600 | 0.49100 | 0 |
| 17/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.60100 | 0.54900 | 0 |
| 17/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.13700 | 0.16600 | 0 |
| 17/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.17200 | 0.20800 | 0 |
| 17/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.15300 | 0.18600 | 0 |
| 17/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.07650 | 0.06380 | 12,659 |
| 17/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.08930 | 0.07470 | 18,519 |
| 17/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.19630 | 0.19010 | 12,423 |
| 17/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.39460 | 0.36640 | 100,000 |
| 17/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.14370 | 0.17060 | 100,000 |
| 17/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.22200 | 0.21370 | 12,346 |
| 17/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.95100 | 8.87340 | 50 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.72700 | 0.66700 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.68900 | 0.63100 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.76600 | 0.70400 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.58300 | 0.53400 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.84700 | 0.78200 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.07400 | 0.99900 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.55200 | 0.50500 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.37200 | 0.34000 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.21500 | 0.19800 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.28200 | 0.25800 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.61700 | 0.56500 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.98000 | 0.90800 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.21800 | 1.14200 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.41700 | 0.38100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.31500 | 1.23900 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.46700 | 0.42700 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.35200 | 0.32200 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.52200 | 0.47800 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.20400 | 0.18800 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.26700 | 0.24500 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.51600 | 0.57200 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.70300 | 0.76500 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.17100 | 0.20500 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.35100 | 0.39900 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.21600 | 0.25400 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.26600 | 0.30800 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01700 | 0.01900 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.02900 | 0.03500 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.11600 | 0.14200 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.48100 | 0.53500 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.66400 | 0.72500 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.32100 | 0.36700 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.15100 | 0.18200 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.02300 | 0.02600 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.04600 | 0.05900 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.13200 | 0.16100 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.06500 | 0.08100 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.08800 | 0.10800 | 0 |
| 17/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.07600 | 0.09400 | 0 |
| 17/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.07830 | 8.99800 | 0 |
| 17/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.76300 | 0.71500 | 0 |
| 17/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.73500 | 0.69000 | 0 |
| 17/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.79200 | 0.74000 | 0 |
| 17/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.26400 | 0.29200 | 0 |
| 17/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.30700 | 0.34200 | 0 |
| 17/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.28500 | 0.31700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 17/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,172.89000 | 15,988.88000 | 0 |
| 17/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.26010 | 1.24180 | 0 |
| 17/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.16340 | 0.14720 | 0 |
| 17/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.11770 | 0.10430 | 0 |
| 17/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.21140 | 0.19390 | 0 |
| 17/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00130 | 0.00210 | 0 |
| 17/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00760 | 0.01250 | 0 |
| 17/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00330 | 0.00540 | 0 |
| 17/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.27670 | 1.25780 | 0 |
| 17/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11470 | 0.10400 | 0 |
| 17/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14760 | 0.13480 | 0 |
| 17/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08800 | 0.08030 | 0 |
| 17/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06130 | 0.07250 | 0 |
| 17/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02090 | 0.02700 | 0 |
| 17/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03800 | 0.04620 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.11900 | 8.02760 | 306,264 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.80100 | 0.71700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.75900 | 0.67600 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.84400 | 0.75900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.37300 | 1.28300 | 6,425 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.37400 | 0.31900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.12900 | 1.03900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.89000 | 0.80200 | 5,560 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.97000 | 1.87800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.67800 | 0.59900 | 11,280 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.67100 | 1.57900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.72000 | 1.62900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.87000 | 1.77900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.35200 | 0.30000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.16900 | 2.07800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.71800 | 0.63700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.42300 | 1.33200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.32400 | 1.23300 | 200 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.42100 | 0.36200 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.53600 | 0.46600 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.27500 | 1.18500 | 560 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.82000 | 1.72900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.77000 | 1.67900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.11900 | 2.02800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.47500 | 0.41100 | 1,000 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.60400 | 0.52900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.52200 | 1.43100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.26900 | 2.17800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.17400 | 0.14700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.14800 | 0.12500 | 10,750 |
| 18/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01800 | 0.01400 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.50500 | 0.43700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.08000 | 0.99100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.33100 | 0.28100 | 11,340 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.07000 | 1.97800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.39700 | 0.34000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.64000 | 0.56300 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.31200 | 0.26500 | 100 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.15600 | 0.13200 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.44800 | 0.38500 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.93700 | 0.84900 | 12,300 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.57100 | 1.48000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.24600 | 0.20700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.29400 | 0.24900 | 560 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 2.02000 | 1.92800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.98500 | 0.89600 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.22600 | 1.13600 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 1.03200 | 0.94300 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.47200 | 1.38100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.92000 | 1.82900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.26000 | 0.22000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.62100 | 1.53000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.17700 | 1.08700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.56900 | 0.49600 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.23200 | 0.19500 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.27600 | 0.23400 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.40700 | 0.45600 | 100 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.51300 | 0.56700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.10000 | 0.11800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.44100 | 0.49200 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 1,000 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.37500 | 0.42100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.47700 | 0.52900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 560 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.17900 | 0.20700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01800 | 0.02100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.78700 | 0.85400 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.82900 | 0.89700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.34300 | 0.38700 | 400 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.07100 | 0.08500 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.22800 | 0.26200 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.31200 | 0.35300 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.13600 | 0.15900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.84900 | 2.93600 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.78500 | 3.87500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.70500 | 0.76900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,000 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.08500 | 0.10100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.15600 | 0.18300 | 5,128 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.11700 | 0.13800 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.20200 | 0.23400 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 16,340 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04900 | 0.05900 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.28300 | 0.32200 | 10,750 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 5,000 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.05900 | 0.07100 | 12,000 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02100 | 0.02400 | 800 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.25500 | 0.29100 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02500 | 0.03100 | 3,780 |
| 18/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04000 | 0.04800 | 1,000 |
| 18/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.03200 | 0.03900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.21630 | 8.12270 | 41,728 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.24100 | 1.14900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.19800 | 1.10600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.28500 | 1.19200 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.27200 | 1.18000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.14400 | 1.05200 | 30,100 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.06100 | 0.96900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.45200 | 1.35800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.10200 | 1.01000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.49800 | 1.40400 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.84000 | 0.76000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.61900 | 0.55600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.94200 | 0.85800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.48300 | 0.42900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.54400 | 1.45000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.46600 | 0.41300 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.40600 | 1.31300 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.43400 | 0.38400 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.41900 | 0.37100 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.34100 | 0.30100 | 3 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.59700 | 0.53600 | 5,000 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.18600 | 1.09400 | 10,000 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.59000 | 1.49700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.90700 | 0.82500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.51900 | 0.46200 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.66600 | 0.59900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.22900 | 1.13600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.63700 | 1.54400 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.69100 | 0.62200 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.57700 | 0.51600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.64200 | 0.57700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.53700 | 0.47900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.98100 | 0.89300 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.02000 | 0.92900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.36100 | 1.26800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.74700 | 0.67200 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.55700 | 0.49800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.87300 | 0.79200 | 5,000 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.83000 | 1.73600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.07400 | 1.98000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.80800 | 0.73000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.50100 | 0.44500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.02500 | 1.93100 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.31700 | 1.22400 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.71900 | 0.64700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.44900 | 0.39800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.78100 | 1.68700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.77700 | 0.70000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.68500 | 1.59100 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.73300 | 1.63900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.87800 | 1.78500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.12300 | 2.03000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 2,420 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.21100 | 0.22700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.63300 | 0.67500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.25300 | 0.27400 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05100 | 0.05100 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.53500 | 0.57200 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.19200 | 0.20700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15700 | 0.16900 | 2,420 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.44100 | 0.47500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.23100 | 0.24900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04500 | 0.04500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10400 | 0.10600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.11500 | 0.12000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.47100 | 0.50600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.32600 | 0.35400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.41100 | 0.44300 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.27500 | 0.29900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06300 | 0.06300 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.30000 | 0.32600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.50300 | 0.53900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.14100 | 0.15200 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02400 | 0.02400 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07000 | 0.07100 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.38100 | 0.41300 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.92500 | 0.97800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.70300 | 0.74800 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.66800 | 0.71100 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04000 | 0.04000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.60000 | 0.64000 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.02800 | 0.02700 | 10,000 |
| 18/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.56700 | 0.60600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.12600 | 0.13500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.35300 | 0.38300 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.17400 | 0.18700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03200 | 0.03100 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08600 | 0.08700 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03600 | 0.03500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09500 | 0.09600 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.07800 | 0.07900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05600 | 0.05700 | 1,000 |
| 18/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05500 | 0.05500 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.06800 | 0.06900 | 0 |
| 18/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06100 | 0.06200 | 0 |
| 18/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.30760 | 8.21260 | 22,164 |
| 18/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.20500 | 1.11400 | 0 |
| 18/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.16800 | 1.07600 | 0 |
| 18/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.24400 | 1.15200 | 0 |
| 18/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.13600 | 0.13900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.16000 | 0.16300 | 0 |
| 18/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.14700 | 0.15100 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.39770 | 8.30150 | 979 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.38300 | 1.28800 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.70900 | 0.64500 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.34700 | 1.25300 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.42000 | 1.32400 | 16,000 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.31200 | 1.21800 | 37,000 |
| 18/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.57300 | 0.51900 | 360 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.96900 | 0.89100 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.55000 | 0.49800 | 2,000 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.47100 | 0.49000 | 360 |
| 18/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.27500 | 1.31800 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.17200 | 0.17300 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.21400 | 0.21700 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.19900 | 0.20200 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.91100 | 0.94400 | 2,000 |
| 18/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.35200 | 1.39700 | 0 |
| 18/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.18500 | 0.18700 | 0 |
| 18/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.47840 | 8.38180 | 0 |
| 18/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.19900 | 1.11600 | 0 |
| 18/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.70200 | 0.64200 | 540 |
| 18/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.06500 | 0.98800 | 300 |
| 18/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.17500 | 1.09300 | 0 |
| 18/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.22400 | 1.14000 | 0 |
| 18/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.39600 | 0.40800 | 0 |
| 18/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.58700 | 0.60600 | 540 |
| 18/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.44700 | 0.46100 | 0 |
| 18/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.32400 | 1.36000 | 0 |
| 18/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.42100 | 0.43400 | 0 |
| 18/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.56000 | 8.46420 | 0 |
| 18/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.21600 | 1.13700 | 0 |
| 18/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.19600 | 1.11800 | 0 |
| 18/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.23700 | 1.15700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.82700 | 0.76200 | 180 |
| 18/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.15700 | 1.07900 | 0 |
| 18/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.69700 | 0.71500 | 180 |
| 18/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.57700 | 0.59300 | 0 |
| 18/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.36700 | 1.39800 | 0 |
| 18/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.63600 | 0.65400 | 0 |
| 18/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.60600 | 0.62300 | 0 |
| 18/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.27670 | 9.18510 | 0 |
| 18/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.92700 | 1.83200 | 0 |
| 18/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.90900 | 1.81400 | 0 |
| 18/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.94500 | 1.84900 | 0 |
| 18/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.11000 | 2.01500 | 200 |
| 18/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.11800 | 1.11400 | 0 |
| 18/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.83300 | 0.83000 | 0 |
| 18/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.18200 | 1.17900 | 0 |
| 18/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.15000 | 1.14700 | 0 |
| 18/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.37390 | 10.28230 | 0 |
| 18/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.63800 | 2.53000 | 0 |
| 18/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.62200 | 2.51400 | 0 |
| 18/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.65500 | 2.54600 | 0 |
| 18/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.43100 | 1.41400 | 0 |
| 18/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.49800 | 1.48200 | 0 |
| 18/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.46400 | 1.44800 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.11900 | 8.02760 | 441 |
| 18/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.12879 | 1.03884 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.08049 | 0.99078 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.17732 | 1.08717 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00832 | 0.00957 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01149 | 0.01318 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00979 | 0.01124 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.21630 | 8.12270 | 12 |
| 18/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.83986 | 0.76026 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.80802 | 0.72973 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.87275 | 0.79188 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15645 | 0.16918 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.19172 | 0.20703 | 0 |
| 18/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.17356 | 0.18756 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.69550 | 12.65890 | 18,080 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.10500 | 1.07400 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.06300 | 1.03300 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.14800 | 1.11600 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.69300 | 0.67200 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.42400 | 1.38800 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.90200 | 0.87500 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.02100 | 0.99200 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.20700 | 2.17100 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.01000 | 1.97400 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.07600 | 0.08300 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.10700 | 0.11600 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02900 | 0.02900 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.19800 | 0.21300 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.05300 | 0.05700 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.06800 | 0.07400 | 0 |
| 18/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.06000 | 0.06500 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.83620 | 12.79710 | 7,002 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.52300 | 1.48900 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.48100 | 1.44600 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.56600 | 1.53100 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.43900 | 1.40800 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.18800 | 1.16200 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.92100 | 1.88400 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.25600 | 1.22900 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.94500 | 0.92600 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.61000 | 1.57400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.01200 | 1.97500 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.32700 | 1.29900 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.83000 | 1.79400 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.09400 | 0.09700 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.19100 | 0.20200 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.07600 | 0.07800 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.12400 | 0.12700 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.40900 | 0.42900 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.22000 | 0.23200 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.08500 | 0.08700 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.25200 | 0.26500 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.15300 | 0.16100 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.13000 | 0.13400 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.14500 | 0.14900 | 0 |
| 18/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.13700 | 0.14200 | 0 |
| 18/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.96810 | 12.92710 | 2,837 |
| 18/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.46800 | 1.44100 | 0 |
| 18/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.50000 | 1.47300 | 0 |
| 18/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.43600 | 1.41000 | 0 |
| 18/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.36800 | 0.38300 | 0 |
| 18/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.33200 | 0.34600 | 0 |
| 18/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.35000 | 0.36400 | 0 |
| 18/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10590 | 0.10470 | 5,530 |
| 18/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02592 | 0.02472 | 0 |
| 18/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03590 | 0.03470 | 0 |
| 18/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01605 | 0.01487 | 0 |
| 18/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00015 | 0.00017 | 0 |
| 18/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 18/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 18/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10730 | 0.10610 | 6 |
| 18/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01802 | 0.01683 | 0 |
| 18/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02738 | 0.02618 | 0 |
| 18/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01065 | 0.00965 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00335 | 0.00355 | 0 |
| 18/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00008 | 0 |
| 18/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00072 | 0.00073 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.10210 | 11.04070 | 28,669 |
| 18/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.31800 | 1.26100 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.27000 | 1.21300 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.36700 | 1.30900 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.12500 | 1.07200 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.86400 | 0.81900 | 2,740 |
| 18/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.44100 | 0.41800 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.16300 | 0.15500 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.56300 | 1.50400 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.81000 | 1.75000 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.71100 | 1.65100 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.18900 | 0.18000 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.17300 | 1.11700 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.22000 | 0.20900 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.61200 | 1.55300 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.41800 | 0.39500 | 8,220 |
| 18/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.90500 | 0.85900 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.20900 | 0.19900 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.82400 | 0.78100 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.07900 | 1.02800 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.51400 | 1.45500 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.33600 | 0.31900 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.99100 | 0.94200 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.03500 | 0.98400 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.03300 | 0.04300 | 2,740 |
| 18/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.06200 | 0.07800 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.03900 | 0.05100 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.43400 | 0.47800 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.02700 | 0.03700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.07200 | 0.09000 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.75700 | 0.80800 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.05300 | 0.06800 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.31600 | 0.35400 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 8,220 |
| 18/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.71800 | 0.76800 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.02100 | 0.02600 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.83700 | 0.88900 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.28900 | 0.32700 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.96100 | 1.01400 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.02300 | 0.03100 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01500 | 0.01800 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 18/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.23350 | 11.16860 | 9,791 |
| 18/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.26300 | 1.20700 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.22200 | 1.16900 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.30400 | 1.24600 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.20500 | 2.14300 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.14700 | 1.09600 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.51600 | 1.45700 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.25300 | 2.19100 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.43000 | 1.37100 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.91000 | 0.86300 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.82200 | 0.78200 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.11100 | 1.06100 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.65700 | 0.62200 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.51000 | 0.48100 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.74600 | 0.70900 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.43700 | 0.41200 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.72300 | 0.68600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.73800 | 1.67800 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.57800 | 0.54700 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.64500 | 0.67800 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05500 | 0.05900 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.44000 | 0.46700 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.95400 | 0.99300 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.41300 | 0.44000 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.77700 | 0.81200 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.52400 | 0.55300 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.17800 | 0.19200 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.33900 | 0.36300 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.27700 | 0.29400 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.09700 | 0.10200 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.08300 | 0.08800 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.16400 | 0.17700 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02200 | 0.02400 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.12100 | 0.12700 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.13900 | 0.15000 | 0 |
| 18/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13000 | 0.13800 | 0 |
| 18/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.35880 | 11.29170 | 14,099 |
| 18/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.24900 | 1.19100 | 0 |
| 18/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.21700 | 1.16000 | 0 |
| 18/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.28100 | 1.22300 | 0 |
| 18/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.27200 | 0.28100 | 0 |
| 18/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.30800 | 0.31800 | 0 |
| 18/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.29000 | 0.29900 | 0 |
| 18/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.48360 | 11.41360 | 250 |
| 18/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.24000 | 1.19400 | 0 |
| 18/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.21000 | 1.16400 | 0 |
| 18/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.27100 | 1.22400 | 0 |
| 18/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.46300 | 0.48600 | 0 |
| 18/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.50200 | 0.52600 | 0 |
| 18/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.48200 | 0.50600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 8.05340 | 7.96300 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.35300 | 1.26300 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.30300 | 1.21300 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.40300 | 1.31300 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 1.05300 | 0.96300 | 14,286 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.65400 | 0.56400 | 6,757 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.00500 | 0.00500 | 11,429 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.01300 | 0.01200 | 11,765 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00100 | 0.00100 | 11,111 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 0.94800 | 1.03800 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.46000 | 0.54900 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.70200 | 0.79200 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00100 | 0.00100 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 18/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.21830 | 8.15910 | 10,342 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.57300 | 1.51300 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.52400 | 1.46400 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.62200 | 1.56300 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.76200 | 0.70400 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.94000 | 0.88600 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02200 | 0.02700 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.04400 | 0.04500 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 18/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.23630 | 8.17420 | 22,069 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.06000 | 1.01000 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.01800 | 0.96900 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.10200 | 1.05200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.93600 | 0.88900 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.32300 | 1.26900 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.67500 | 0.63600 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.89600 | 0.85000 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.27800 | 1.22400 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.57800 | 0.54600 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.04500 | 1.98400 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.24200 | 0.27200 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04200 | 0.05000 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.11000 | 0.12600 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.18900 | 0.21200 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03700 | 0.04500 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.10000 | 0.11500 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06600 | 0.07800 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.08200 | 0.09500 | 0 |
| 18/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07400 | 0.08600 | 0 |
| 18/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.25550 | 8.19260 | 6,149 |
| 18/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.83700 | 0.80100 | 0 |
| 18/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.80400 | 0.76900 | 0 |
| 18/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.87100 | 0.83400 | 0 |
| 18/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.21600 | 0.24100 | 0 |
| 18/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.24900 | 0.27600 | 0 |
| 18/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.23200 | 0.25800 | 0 |
| 18/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.19960 | 9.14440 | 0 |
| 18/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.15300 | 2.09800 | 0 |
| 18/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.10900 | 2.05900 | 0 |
| 18/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.19600 | 2.14200 | 0 |
| 18/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.24600 | 0.24800 | 0 |
| 18/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.25900 | 0.26500 | 0 |
| 18/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.25300 | 0.25400 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.96010 | 7.88070 | 25 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.72700 | 0.65100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.68200 | 0.60600 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.77300 | 0.69600 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.40200 | 0.34000 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.16400 | 1.08400 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.43700 | 0.37200 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.11400 | 1.03500 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.59400 | 0.52100 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.55200 | 0.48100 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.06500 | 0.98600 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04200 | 0.05000 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03400 | 0.04000 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.07700 | 0.09100 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.09200 | 0.10900 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 18/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 18/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.04560 | 7.96380 | 0 |
| 18/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.63900 | 0.56700 | 0 |
| 18/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.60500 | 0.53600 | 0 |
| 18/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.67500 | 0.60100 | 0 |
| 18/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.12900 | 0.13700 | 0 |
| 18/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.15900 | 0.17200 | 0 |
| 18/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.14300 | 0.15300 | 0 |
| 18/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.08410 | 0.07650 | 12,659 |
| 18/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.10090 | 0.08930 | 18,519 |
| 18/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.17960 | 0.19630 | 12,423 |
| 18/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.43580 | 0.39460 | 100,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.12370 | 0.14370 | 100,000 |
| 18/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.20300 | 0.22200 | 12,346 |
| 18/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.00070 | 8.95100 | 50 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.76400 | 0.72700 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.72500 | 0.68900 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.80400 | 0.76600 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.61500 | 0.58300 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.88800 | 0.84700 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.12100 | 1.07400 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.58100 | 0.55200 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.39100 | 0.37200 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.22400 | 0.21500 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.29400 | 0.28200 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.65000 | 0.61700 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.02600 | 0.98000 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.26600 | 1.21800 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.43800 | 0.41700 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.36300 | 1.31500 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.49100 | 0.46700 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.36900 | 0.35200 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.54900 | 0.52200 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.21200 | 0.20400 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.27800 | 0.26700 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.47700 | 0.51600 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.66100 | 0.70300 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.14800 | 0.17100 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.31800 | 0.35100 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.19000 | 0.21600 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.23700 | 0.26600 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.02500 | 0.02900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 18/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.09900 | 0.11600 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.44300 | 0.48100 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.62300 | 0.66400 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.29000 | 0.32100 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.13000 | 0.15100 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.02000 | 0.02300 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.03700 | 0.04600 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.11400 | 0.13200 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.05300 | 0.06500 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.07400 | 0.08800 | 0 |
| 18/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.06300 | 0.07600 | 0 |
| 18/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.13320 | 9.07830 | 0 |
| 18/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.79400 | 0.76300 | 0 |
| 18/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.76500 | 0.73500 | 0 |
| 18/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.82400 | 0.79200 | 0 |
| 18/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.24100 | 0.26400 | 0 |
| 18/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.28200 | 0.30700 | 0 |
| 18/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.26100 | 0.28500 | 0 |
| 18/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,301.41000 | 16,172.89000 | 0 |
| 18/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.27230 | 1.26010 | 0 |
| 18/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.17540 | 0.16340 | 0 |
| 18/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.12910 | 0.11770 | 0 |
| 18/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.22360 | 0.21140 | 0 |
| 18/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00130 | 0.00130 | 0 |
| 18/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00680 | 0.00760 | 0 |
| 18/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00310 | 0.00330 | 0 |
| 18/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.28920 | 1.27670 | 0 |
| 18/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.12550 | 0.11470 | 0 |
| 18/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15930 | 0.14760 | 0 |
| 18/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.09750 | 0.08800 | 0 |
| 18/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05830 | 0.06130 | 0 |
| 18/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02010 | 0.02090 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03630 | 0.03800 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.05330 | 8.11900 | 302,540 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.74100 | 0.80100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.70000 | 0.75900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.78300 | 0.84400 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.30800 | 1.37300 | 6,425 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.33600 | 0.37400 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.82700 | 0.89000 | 5,560 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.90400 | 1.97000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.06400 | 1.12900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.62300 | 0.67800 | 11,280 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.60500 | 1.67100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.65500 | 1.72000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.80400 | 1.87000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.31600 | 0.35200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.10400 | 2.16900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.66100 | 0.71800 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.35800 | 1.42300 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.25900 | 1.32400 | 200 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.38100 | 0.42100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.48800 | 0.53600 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.21000 | 1.27500 | 560 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.75500 | 1.82000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.70500 | 1.77000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.05400 | 2.11900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.43100 | 0.47500 | 1,000 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.55200 | 0.60400 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.45600 | 1.52200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.20400 | 2.26900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.40500 | 0.44800 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.87400 | 0.93700 | 12,300 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.50600 | 1.57100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.21900 | 0.24600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.26300 | 0.29400 | 560 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.95400 | 2.02000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.92100 | 0.98500 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.16100 | 1.22600 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.96800 | 1.03200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.40700 | 1.47200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.85400 | 1.92000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.23300 | 0.26000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.55600 | 1.62100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.11300 | 1.17700 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.51800 | 0.56900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.20700 | 0.23200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.24700 | 0.27600 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.45800 | 0.50500 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.01600 | 1.08000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.29700 | 0.33100 | 11,340 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.00400 | 2.07000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.35800 | 0.39700 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.58700 | 0.64000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.28000 | 0.31200 | 100 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.13200 | 0.14800 | 10,750 |
| 19/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01500 | 0.01800 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.13900 | 0.15600 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.15500 | 0.17400 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.75200 | 0.70500 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.83600 | 0.78700 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.87900 | 0.82900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.91200 | 2.84900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.85100 | 3.78500 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.37700 | 0.34300 | 400 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.08400 | 0.07100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.25500 | 0.22800 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.34400 | 0.31200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.15500 | 0.13600 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.44400 | 0.40700 | 100 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.55400 | 0.51300 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.11500 | 0.10000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.48000 | 0.44100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01500 | 0.01300 | 1,000 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01800 | 0.01600 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.41000 | 0.37500 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.51600 | 0.47700 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 560 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.20200 | 0.17900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,000 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.09900 | 0.08500 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.17800 | 0.15600 | 5,128 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.13500 | 0.11700 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.22800 | 0.20200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 16,340 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05800 | 0.04900 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.31300 | 0.28300 | 10,750 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02400 | 0.02100 | 800 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.07000 | 0.05900 | 12,000 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.28300 | 0.25500 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03000 | 0.02500 | 3,780 |
| 19/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04700 | 0.04000 | 1,000 |
| 19/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.03800 | 0.03200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.15050 | 8.21630 | 41,789 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.18200 | 1.24100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.13900 | 1.19800 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.22500 | 1.28500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.21300 | 1.27200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.08600 | 1.14400 | 30,100 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.00400 | 1.06100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.39000 | 1.45200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.04500 | 1.10200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.43600 | 1.49800 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.79200 | 0.84000 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.58300 | 0.61900 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.89000 | 0.94200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.32000 | 0.34100 | 3 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.40700 | 0.43400 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.39300 | 0.41900 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.62200 | 1.68500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.66900 | 1.73300 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.81400 | 1.87800 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.05800 | 2.12300 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.45300 | 0.48300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.48200 | 1.54400 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.43700 | 0.46600 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.34500 | 1.40600 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.56200 | 0.59700 | 5,000 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.12700 | 1.18600 | 10,000 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.52800 | 1.59000 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.85700 | 0.90700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.48700 | 0.51900 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.62700 | 0.66600 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.17000 | 1.22900 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.57500 | 1.63700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.65100 | 0.69100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.54200 | 0.57700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.60400 | 0.64200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.50500 | 0.53700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.92500 | 0.98100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.96400 | 1.02000 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.30100 | 1.36100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.70300 | 0.74700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.52300 | 0.55700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.82400 | 0.87300 | 5,000 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.76600 | 1.83000 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.00900 | 2.07400 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.76100 | 0.80800 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.47000 | 0.50100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.96000 | 2.02500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.25600 | 1.31700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.67600 | 0.71900 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.42100 | 0.44900 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.71700 | 1.78100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.73200 | 0.77700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.23200 | 0.21100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.67100 | 0.63300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.27600 | 0.25300 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05600 | 0.05100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.57000 | 0.53500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.21100 | 0.19200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.17400 | 0.15700 | 2,420 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.47300 | 0.44100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.25300 | 0.23100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.05100 | 0.04500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.11400 | 0.10400 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.12500 | 0.11500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.50500 | 0.47100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.35400 | 0.32600 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.44200 | 0.41100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.30100 | 0.27500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02500 | 0.02100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.07000 | 0.06300 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.32700 | 0.30000 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.53700 | 0.50300 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.15700 | 0.14100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02800 | 0.02400 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07700 | 0.07000 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.41200 | 0.38100 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04500 | 0.04000 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.63700 | 0.60000 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03200 | 0.02800 | 10,000 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.60300 | 0.56700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01900 | 0.01700 | 2,420 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02200 | 0.01900 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.74300 | 0.70300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.70700 | 0.66800 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.97000 | 0.92500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.14000 | 0.12600 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.38300 | 0.35300 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.19200 | 0.17400 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03600 | 0.03200 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.09500 | 0.08600 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04000 | 0.03600 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.10400 | 0.09500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.08600 | 0.07800 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06300 | 0.05600 | 1,000 |
| 19/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.06100 | 0.05500 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.07500 | 0.06800 | 0 |
| 19/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06800 | 0.06100 | 0 |
| 19/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.24190 | 8.30760 | 22,164 |
| 19/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.15200 | 1.20500 | 0 |
| 19/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.11500 | 1.16800 | 0 |
| 19/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.18900 | 1.24400 | 0 |
| 19/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.14700 | 0.13600 | 0 |
| 19/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.17300 | 0.16000 | 0 |
| 19/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.16000 | 0.14700 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.33180 | 8.39770 | 979 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.32900 | 1.38300 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.29300 | 1.34700 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.36500 | 1.42000 | 16,000 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.25900 | 1.31200 | 37,000 |
| 19/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.54700 | 0.57300 | 360 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.92800 | 0.96900 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.52600 | 0.55000 | 2,000 |
| 19/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.67800 | 0.70900 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.94600 | 0.91100 | 2,000 |
| 19/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.39400 | 1.35200 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.49600 | 0.47100 | 360 |
| 19/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.31500 | 1.27500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.18300 | 0.17200 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.22700 | 0.21400 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.21100 | 0.19900 | 0 |
| 19/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.19700 | 0.18500 | 0 |
| 19/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.41260 | 8.47840 | 0 |
| 19/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.15900 | 1.19900 | 0 |
| 19/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.13500 | 1.17500 | 0 |
| 19/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.18300 | 1.22400 | 0 |
| 19/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.02800 | 1.06500 | 300 |
| 19/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.67600 | 0.70200 | 540 |
| 19/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.36300 | 1.32400 | 0 |
| 19/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.42000 | 0.39600 | 0 |
| 19/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.61500 | 0.58700 | 540 |
| 19/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.47200 | 0.44700 | 0 |
| 19/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.44600 | 0.42100 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.49440 | 8.56000 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.18200 | 1.21600 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.16300 | 1.19600 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.20200 | 1.23700 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.80200 | 0.82700 | 180 |
| 19/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.12600 | 1.15700 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.73200 | 0.69700 | 180 |
| 19/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.60800 | 0.57700 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.40800 | 1.36700 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.66900 | 0.63600 | 0 |
| 19/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.63800 | 0.60600 | 0 |
| 19/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.21250 | 9.27670 | 0 |
| 19/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.90300 | 1.92700 | 0 |
| 19/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.88500 | 1.90900 | 0 |
| 19/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.92100 | 1.94500 | 0 |
| 19/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.08300 | 2.11000 | 200 |
| 19/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.15900 | 1.11800 | 0 |
| 19/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.87100 | 0.83300 | 0 |
| 19/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.22300 | 1.18200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.19100 | 1.15000 | 0 |
| 19/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.30970 | 10.37390 | 0 |
| 19/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.61200 | 2.63800 | 0 |
| 19/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.62900 | 2.65500 | 0 |
| 19/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.59600 | 2.62200 | 0 |
| 19/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.53600 | 1.49800 | 0 |
| 19/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.46900 | 1.43100 | 0 |
| 19/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.50200 | 1.46400 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.05330 | 8.11900 | 436 |
| 19/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.06439 | 1.12879 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.01622 | 1.08049 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.11281 | 1.17732 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00951 | 0.00832 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01292 | 0.01149 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01109 | 0.00979 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.15050 | 8.21630 | 12 |
| 19/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.79201 | 0.83986 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.76132 | 0.80802 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.82376 | 0.87275 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.17326 | 0.15645 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.21082 | 0.19172 | 0 |
| 19/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.19151 | 0.17356 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.74020 | 12.69550 | 18,090 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.14200 | 1.10500 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.09900 | 1.06300 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.18500 | 1.14800 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.71600 | 0.69300 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.46700 | 1.42400 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.93400 | 0.90200 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.05600 | 1.02100 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.25100 | 2.20700 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.05400 | 2.01000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01400 | 0.01500 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.06600 | 0.07600 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.09400 | 0.10700 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02700 | 0.02900 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.17600 | 0.19800 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.04500 | 0.05300 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.05900 | 0.06800 | 0 |
| 19/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.05200 | 0.06000 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.88270 | 12.83620 | 7,202 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.56900 | 1.52300 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.52600 | 1.48100 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.61200 | 1.56600 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.48300 | 1.43900 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.22600 | 1.18800 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.96700 | 1.92100 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.29500 | 1.25600 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.97700 | 0.94500 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.65500 | 1.61000 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.05800 | 2.01200 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.87600 | 1.83000 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.36700 | 1.32700 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.18400 | 0.19100 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.09300 | 0.09400 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.07500 | 0.07600 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.12200 | 0.12400 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.39400 | 0.40900 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.21200 | 0.22000 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.08400 | 0.08500 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.24300 | 0.25200 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.15000 | 0.15300 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.12900 | 0.13000 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.14300 | 0.14500 | 0 |
| 19/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.13600 | 0.13700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.01560 | 12.96810 | 2,837 |
| 19/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.50200 | 1.46800 | 0 |
| 19/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.53500 | 1.50000 | 0 |
| 19/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.47000 | 1.43600 | 0 |
| 19/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.35400 | 0.36800 | 0 |
| 19/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.31900 | 0.33200 | 0 |
| 19/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.33600 | 0.35000 | 0 |
| 19/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10500 | 0.10590 | 5,530 |
| 19/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02502 | 0.02592 | 0 |
| 19/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01517 | 0.01605 | 0 |
| 19/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03500 | 0.03590 | 0 |
| 19/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00017 | 0.00015 | 0 |
| 19/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 19/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10640 | 0.10730 | 6 |
| 19/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01721 | 0.01802 | 0 |
| 19/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01003 | 0.01065 | 0 |
| 19/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02650 | 0.02738 | 0 |
| 19/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00010 | 0.00008 | 0 |
| 19/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00363 | 0.00335 | 0 |
| 19/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00081 | 0.00072 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.10930 | 11.10210 | 28,918 |
| 19/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.32500 | 1.31800 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.27600 | 1.27000 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.37400 | 1.36700 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.13100 | 1.12500 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.57000 | 1.56300 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.81600 | 1.81000 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.71800 | 1.71100 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.18800 | 0.18900 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.17900 | 1.17300 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.22000 | 0.22000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.61900 | 1.61200 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.42000 | 0.41800 | 8,220 |
| 19/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.91100 | 0.90500 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.20800 | 0.20900 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.82900 | 0.82400 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.08500 | 1.07900 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.52100 | 1.51400 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.33700 | 0.33600 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.99700 | 0.99100 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.04100 | 1.03500 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.87000 | 0.86400 | 2,740 |
| 19/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.44400 | 0.44100 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.16200 | 0.16300 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.28500 | 0.28900 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.95300 | 0.96100 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.03200 | 0.03300 | 2,740 |
| 19/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.06100 | 0.06200 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.03800 | 0.03900 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.42800 | 0.43400 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.02600 | 0.02700 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.07000 | 0.07200 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.74900 | 0.75700 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.05200 | 0.05300 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.31100 | 0.31600 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 8,220 |
| 19/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.71100 | 0.71800 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.02000 | 0.02100 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.82900 | 0.83700 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.02200 | 0.02300 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01700 | 0.01800 | 0 |
| 19/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.24020 | 11.23350 | 9,991 |
| 19/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.26800 | 1.26300 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.22700 | 1.22200 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.30900 | 1.30400 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.21200 | 2.20500 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.15300 | 1.14700 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.52200 | 1.51600 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.26000 | 2.25300 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.43500 | 1.43000 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.91400 | 0.91000 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.82600 | 0.82200 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.11600 | 1.11100 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.65900 | 0.65700 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.51100 | 0.51000 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.75000 | 0.74600 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.43800 | 0.43700 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.72600 | 0.72300 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.58000 | 0.57800 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.74500 | 1.73800 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05500 | 0.05500 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.64000 | 0.64500 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.43600 | 0.44000 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.94800 | 0.95400 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.41000 | 0.41300 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.77100 | 0.77700 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.51900 | 0.52400 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.17600 | 0.17800 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.33600 | 0.33900 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.27400 | 0.27700 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.09500 | 0.09700 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.08200 | 0.08300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.16300 | 0.16400 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02200 | 0.02200 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.11900 | 0.12100 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.13700 | 0.13900 | 0 |
| 19/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.12800 | 0.13000 | 0 |
| 19/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.36480 | 11.35880 | 14,099 |
| 19/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.25500 | 1.24900 | 0 |
| 19/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.22300 | 1.21700 | 0 |
| 19/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.28700 | 1.28100 | 0 |
| 19/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.27200 | 0.27200 | 0 |
| 19/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.30800 | 0.30800 | 0 |
| 19/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.29000 | 0.29000 | 0 |
| 19/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.48780 | 11.48360 | 250 |
| 19/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.24200 | 1.24000 | 0 |
| 19/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.27300 | 1.27100 | 0 |
| 19/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.21200 | 1.21000 | 0 |
| 19/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.50000 | 0.50200 | 0 |
| 19/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.46100 | 0.46300 | 0 |
| 19/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.48000 | 0.48200 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.98810 | 8.05340 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.28800 | 1.35300 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.23800 | 1.30300 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.33800 | 1.40300 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.98800 | 1.05300 | 14,286 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.58800 | 0.65400 | 6,757 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.00200 | 0.00500 | 11,429 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.00600 | 0.01300 | 11,765 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00000 | 0.00100 | 11,111 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.01200 | 0.94800 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.51800 | 0.46000 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.76400 | 0.70200 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 19/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.24270 | 8.21830 | 11,036 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.59600 | 1.57300 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.96600 | 0.94000 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.54700 | 1.52400 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.64600 | 1.62200 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.78200 | 0.76200 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.03900 | 0.04400 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 0 |
| 19/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.25980 | 8.23630 | 22,069 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.08000 | 1.06000 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.03800 | 1.01800 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.12300 | 1.10200 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.95500 | 0.93600 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.34600 | 1.32300 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.69100 | 0.67500 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.91500 | 0.89600 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.30000 | 1.27800 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.06800 | 2.04500 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.59200 | 0.57800 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.23200 | 0.24200 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04000 | 0.04200 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.10500 | 0.11000 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.18100 | 0.18900 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03600 | 0.03700 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.09500 | 0.10000 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06300 | 0.06600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.07800 | 0.08200 | 0 |
| 19/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07000 | 0.07400 | 0 |
| 19/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.27900 | 8.25550 | 6,149 |
| 19/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.85400 | 0.83700 | 0 |
| 19/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.82000 | 0.80400 | 0 |
| 19/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.88800 | 0.87100 | 0 |
| 19/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.20900 | 0.21600 | 0 |
| 19/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.24100 | 0.24900 | 0 |
| 19/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.22500 | 0.23200 | 0 |
| 19/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.22930 | 9.19960 | 0 |
| 19/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.17600 | 2.15300 | 0 |
| 19/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.13300 | 2.10900 | 0 |
| 19/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.22000 | 2.19600 | 0 |
| 19/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.24100 | 0.24600 | 0 |
| 19/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.25400 | 0.25900 | 0 |
| 19/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.24700 | 0.25300 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.95160 | 7.96010 | 25 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.71800 | 0.72700 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.67300 | 0.68200 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.76400 | 0.77300 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.39300 | 0.40200 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.15500 | 1.16400 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.42800 | 0.43700 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.10600 | 1.11400 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.58500 | 0.59400 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.05600 | 1.06500 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.54400 | 0.55200 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04200 | 0.04200 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03300 | 0.03400 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.07600 | 0.07700 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.09100 | 0.09200 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02100 | 0.02200 | 0 |
| 19/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 0 |
| 19/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.03350 | 8.04560 | 0 |
| 19/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.62600 | 0.63900 | 0 |
| 19/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.66100 | 0.67500 | 0 |
| 19/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.59100 | 0.60500 | 0 |
| 19/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.15800 | 0.15900 | 0 |
| 19/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.12800 | 0.12900 | 0 |
| 19/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.14300 | 0.14300 | 0 |
| 19/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.07870 | 0.08410 | 12,659 |
| 19/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.09310 | 0.10090 | 18,519 |
| 19/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.19070 | 0.17960 | 12,423 |
| 19/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.41190 | 0.43580 | 100,000 |
| 19/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.14020 | 0.12370 | 100,000 |
| 19/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.21670 | 0.20300 | 12,346 |
| 19/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.96450 | 9.00070 | 50 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.74000 | 0.76400 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.70100 | 0.72500 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.77900 | 0.80400 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.59300 | 0.61500 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.86200 | 0.88800 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.08900 | 1.12100 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.56100 | 0.58100 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.37600 | 0.39100 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.21600 | 0.22400 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.28400 | 0.29400 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.62800 | 0.65000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.99400 | 1.02600 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.23200 | 1.26600 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.42200 | 0.43800 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.32900 | 1.36300 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.47400 | 0.49100 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.35500 | 0.36900 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.53100 | 0.54900 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.26900 | 0.27800 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.20500 | 0.21200 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.69100 | 0.66100 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.50500 | 0.47700 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.16700 | 0.14800 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.34100 | 0.31800 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.21000 | 0.19000 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.01500 | 0.01200 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.25800 | 0.23700 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01800 | 0.01500 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.03000 | 0.02500 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.11400 | 0.09900 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.47000 | 0.44300 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.65200 | 0.62300 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.31200 | 0.29000 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.14700 | 0.13000 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.02500 | 0.02000 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.04800 | 0.03700 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.12900 | 0.11400 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.06500 | 0.05300 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.08700 | 0.07400 | 0 |
| 19/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.07600 | 0.06300 | 0 |
| 19/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.09610 | 9.13320 | 0 |
| 19/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.78000 | 0.79400 | 0 |
| 19/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.81000 | 0.82400 | 0 |
| 19/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.75100 | 0.76500 | 0 |
| 19/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.30500 | 0.28200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 19/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.26400 | 0.24100 | 0 |
| 19/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.28400 | 0.26100 | 0 |
| 19/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,243.99000 | 16,301.41000 | 0 |
| 19/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.26280 | 1.27230 | 0 |
| 19/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.16630 | 0.17540 | 0 |
| 19/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.21430 | 0.22360 | 0 |
| 19/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.12080 | 0.12910 | 0 |
| 19/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00800 | 0.00680 | 0 |
| 19/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00150 | 0.00130 | 0 |
| 19/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00350 | 0.00310 | 0 |
| 19/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.27930 | 1.28920 | 0 |
| 19/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11860 | 0.12550 | 0 |
| 19/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.09180 | 0.09750 | 0 |
| 19/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15140 | 0.15930 | 0 |
| 19/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02210 | 0.02010 | 0 |
| 19/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06250 | 0.05830 | 0 |
| 19/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03930 | 0.03630 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.24160 | 8.05330 | 301,969 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.91700 | 0.74100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.87200 | 0.70000 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.96400 | 0.78300 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.49500 | 1.30800 | 6,425 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.44600 | 0.33600 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 1.01100 | 0.82700 | 5,560 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 2.09200 | 1.90400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.25000 | 1.06400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.78500 | 0.62300 | 11,280 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.79300 | 1.60500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.84300 | 1.65500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.99200 | 1.80400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.42100 | 0.31600 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.29200 | 2.10400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.82600 | 0.66100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.54400 | 1.35800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.44600 | 1.25900 | 200 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.50100 | 0.38100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.63100 | 0.48800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.39700 | 1.21000 | 560 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.94300 | 1.75500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.89300 | 1.70500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.24200 | 2.05400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.56200 | 0.43100 | 1,000 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.70500 | 0.55200 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.64400 | 1.45600 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.39200 | 2.20400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.53100 | 0.40500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 1.05800 | 0.87400 | 12,300 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.69300 | 1.50600 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.29700 | 0.21900 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.35300 | 0.26300 | 560 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 2.14200 | 1.95400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 1.10500 | 0.92100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.34800 | 1.16100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.21000 | 0.15500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.17800 | 0.13200 | 10,750 |
| 20/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.02400 | 0.01500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.18800 | 0.13900 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 1.15300 | 0.96800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.59400 | 1.40700 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 2.04200 | 1.85400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.31500 | 0.23300 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.74300 | 1.55600 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.29900 | 1.11300 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.66700 | 0.51800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.28000 | 0.20700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.33400 | 0.24700 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.59600 | 0.45800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.20200 | 1.01600 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.39700 | 0.29700 | 11,340 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.19200 | 2.00400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.47300 | 0.35800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.74400 | 0.58700 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.37500 | 0.28000 | 100 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.28300 | 0.37700 | 400 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.05200 | 0.08400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.18100 | 0.25500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.25500 | 0.34400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.10400 | 0.15500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.34200 | 0.44400 | 100 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.43800 | 0.55400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.07500 | 0.11500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.37300 | 0.48000 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 1,000 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.61800 | 0.75200 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.69600 | 0.83600 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.73600 | 0.87900 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.73200 | 2.91200 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.66400 | 3.85100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.31100 | 0.41000 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.40500 | 0.51600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 560 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.13900 | 0.20200 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01600 | 0.02100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 5,000 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.06300 | 0.09900 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.12000 | 0.17800 | 5,128 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.08900 | 0.13500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.15900 | 0.22800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00500 | 16,340 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03400 | 0.05800 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.22900 | 0.31300 | 10,750 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01900 | 0.02400 | 800 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 5,000 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.04300 | 0.07000 | 12,000 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.20400 | 0.28300 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02200 | 0.03000 | 3,780 |
| 20/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03000 | 0.04700 | 1,000 |
| 20/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.02500 | 0.03800 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.34110 | 8.15050 | 41,789 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.35500 | 1.18200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.31100 | 1.13900 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.40000 | 1.22500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.38700 | 1.21300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.25500 | 1.08600 | 30,100 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.17000 | 1.00400 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.57000 | 1.39000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.21200 | 1.04500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.61600 | 1.43600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.93400 | 0.79200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.69000 | 0.58300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.04700 | 0.89000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.54000 | 0.45300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.66300 | 1.48200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.52200 | 0.43700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.52300 | 1.34500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.66600 | 0.56200 | 5,000 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.29900 | 1.12700 | 10,000 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.71100 | 1.52800 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 1.00800 | 0.85700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.57800 | 0.48700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.74500 | 0.62700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.34300 | 1.17000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.24700 | 2.05800 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.48600 | 0.40700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.47000 | 0.39300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.38300 | 0.32000 | 3 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.43200 | 1.25600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.80400 | 0.67600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.50400 | 0.42100 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.90400 | 1.71700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.86600 | 0.73200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.80700 | 1.62200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.85600 | 1.66900 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 2.00200 | 1.81400 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.75900 | 1.57500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.77400 | 0.65100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.64200 | 0.54200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.71700 | 0.60400 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.59900 | 0.50500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 1.08800 | 0.92500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.12900 | 0.96400 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.47800 | 1.30100 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.83400 | 0.70300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.62000 | 0.52300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.96900 | 0.82400 | 5,000 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.95300 | 1.76600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.19800 | 2.00900 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.90000 | 0.76100 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.55900 | 0.47000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.14900 | 1.96000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.46800 | 0.57000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.15900 | 0.21100 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.12800 | 0.17400 | 2,420 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.37900 | 0.47300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.19300 | 0.25300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.03700 | 0.05100 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.08800 | 0.11400 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.09700 | 0.12500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.40800 | 0.50500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.27600 | 0.35400 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.35100 | 0.44200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.23300 | 0.30100 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.01800 | 0.02500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01500 | 0.01900 | 2,420 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.01600 | 0.02200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.17500 | 0.23200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.56300 | 0.67100 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.21300 | 0.27600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.04100 | 0.05600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.84200 | 0.97000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.62900 | 0.74300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.59500 | 0.70700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.05200 | 0.07000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.25400 | 0.32700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.43700 | 0.53700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.11700 | 0.15700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02000 | 0.02800 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.05800 | 0.07700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.32500 | 0.41200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.03200 | 0.04500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.53100 | 0.63700 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.02200 | 0.03200 | 10,000 |
| 20/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.49900 | 0.60300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.10600 | 0.14000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.29900 | 0.38300 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.14300 | 0.19200 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.02500 | 0.03600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.07100 | 0.09500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.02900 | 0.04000 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07900 | 0.10400 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.06400 | 0.08600 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04600 | 0.06300 | 1,000 |
| 20/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.04500 | 0.06100 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.05600 | 0.07500 | 0 |
| 20/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.05000 | 0.06800 | 0 |
| 20/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.43470 | 8.24190 | 22,169 |
| 20/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.31800 | 1.15200 | 0 |
| 20/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.27900 | 1.11500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.35700 | 1.18900 | 0 |
| 20/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.12200 | 0.14700 | 0 |
| 20/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.14400 | 0.17300 | 0 |
| 20/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.13300 | 0.16000 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.52600 | 8.33180 | 979 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.48700 | 1.32900 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.45000 | 1.29300 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.52500 | 1.36500 | 16,000 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.41300 | 1.25900 | 37,000 |
| 20/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.61700 | 0.54700 | 360 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 1.04100 | 0.92800 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.76500 | 0.67800 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.59300 | 0.52600 | 2,000 |
| 20/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.83900 | 0.94600 | 2,000 |
| 20/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.26700 | 1.39400 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.41500 | 0.49600 | 360 |
| 20/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.19100 | 1.31500 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.14900 | 0.18300 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.18700 | 0.22700 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.17400 | 0.21100 | 0 |
| 20/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.16100 | 0.19700 | 0 |
| 20/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.60700 | 8.41260 | 0 |
| 20/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.28000 | 1.15900 | 0 |
| 20/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.74900 | 0.67600 | 540 |
| 20/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.13100 | 1.02800 | 300 |
| 20/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.25100 | 1.13500 | 0 |
| 20/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.31000 | 1.18300 | 0 |
| 20/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.35300 | 0.42000 | 0 |
| 20/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.52400 | 0.61500 | 540 |
| 20/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.39400 | 0.47200 | 0 |
| 20/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.24200 | 1.36300 | 0 |
| 20/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.37300 | 0.44600 | 0 |
| 20/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.68820 | 8.49440 | 0 |
| 20/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.29100 | 1.18200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.88300 | 0.80200 | 180 |
| 20/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.22800 | 1.12600 | 0 |
| 20/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.26900 | 1.16300 | 0 |
| 20/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.31300 | 1.20200 | 0 |
| 20/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.52500 | 0.60800 | 0 |
| 20/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.29500 | 1.40800 | 0 |
| 20/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.58100 | 0.66900 | 0 |
| 20/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.64000 | 0.73200 | 180 |
| 20/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.55300 | 0.63800 | 0 |
| 20/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.40280 | 9.21250 | 0 |
| 20/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.02500 | 1.90300 | 0 |
| 20/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.00600 | 1.88500 | 0 |
| 20/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.04400 | 1.92100 | 0 |
| 20/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.20900 | 2.08300 | 200 |
| 20/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.09100 | 1.15900 | 0 |
| 20/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.80600 | 0.87100 | 0 |
| 20/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.15300 | 1.22300 | 0 |
| 20/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.12200 | 1.19100 | 0 |
| 20/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.50000 | 10.30970 | 0 |
| 20/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.74000 | 2.61200 | 0 |
| 20/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.75800 | 2.62900 | 0 |
| 20/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.72300 | 2.59600 | 0 |
| 20/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.47300 | 1.53600 | 0 |
| 20/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.40800 | 1.46900 | 0 |
| 20/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.44000 | 1.50200 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.24160 | 8.05330 | 426 |
| 20/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.25000 | 1.06439 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.20155 | 1.01622 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.29867 | 1.11281 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00707 | 0.00951 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.00995 | 0.01292 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00840 | 0.01109 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.34110 | 8.15050 | 12 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.93356 | 0.79201 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.89950 | 0.76132 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.96864 | 0.82376 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.12754 | 0.17326 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.15840 | 0.21082 | 0 |
| 20/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.14246 | 0.19151 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.92250 | 12.74020 | 18,075 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.31100 | 1.14200 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.26600 | 1.09900 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.35600 | 1.18500 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.85100 | 0.71600 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.23400 | 2.05400 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.64600 | 1.46700 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 1.09200 | 0.93400 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.22200 | 1.05600 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.43200 | 2.25100 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.05000 | 0.06600 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.07000 | 0.09400 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02400 | 0.02700 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.12900 | 0.17600 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.03400 | 0.04500 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.04400 | 0.05900 | 0 |
| 20/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.03900 | 0.05200 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 13.06740 | 12.88270 | 7,292 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.73700 | 1.56900 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.69400 | 1.52600 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.78100 | 1.61200 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 2.05000 | 1.87600 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.65000 | 1.48300 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.36900 | 1.22600 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.14100 | 1.96700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.44300 | 1.29500 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 1.10200 | 0.97700 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.82500 | 1.65500 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.23300 | 2.05800 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.52200 | 1.36700 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.15500 | 0.18400 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.06600 | 0.07500 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.10800 | 0.12200 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.33500 | 0.39400 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.17600 | 0.21200 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.07400 | 0.08400 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.20200 | 0.24300 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.13300 | 0.15000 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.08300 | 0.09300 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.11400 | 0.12900 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.12700 | 0.14300 | 0 |
| 20/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.12000 | 0.13600 | 0 |
| 20/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.20350 | 13.01560 | 2,842 |
| 20/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.64100 | 1.50200 | 0 |
| 20/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.67800 | 1.53500 | 0 |
| 20/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.60400 | 1.47000 | 0 |
| 20/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.30100 | 0.35400 | 0 |
| 20/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.27500 | 0.31900 | 0 |
| 20/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.28800 | 0.33600 | 0 |
| 20/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10720 | 0.10500 | 5,530 |
| 20/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02722 | 0.02502 | 0 |
| 20/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03720 | 0.03500 | 0 |
| 20/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01732 | 0.01517 | 0 |
| 20/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00012 | 0.00017 | 0 |
| 20/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 20/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 20/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10870 | 0.10640 | 6 |
| 20/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01930 | 0.01721 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02877 | 0.02650 | 0 |
| 20/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01161 | 0.01003 | 0 |
| 20/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00291 | 0.00363 | 0 |
| 20/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00007 | 0.00010 | 0 |
| 20/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00060 | 0.00081 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.28710 | 11.10930 | 28,969 |
| 20/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.49900 | 1.32500 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.45000 | 1.27600 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.54800 | 1.37400 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.30400 | 1.13100 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.74500 | 1.57000 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.99300 | 1.81600 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.89400 | 1.71800 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.22500 | 0.18800 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.35300 | 1.17900 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.26400 | 0.22000 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.79500 | 1.61900 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.50900 | 0.42000 | 8,220 |
| 20/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 1.06800 | 0.91100 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.25000 | 0.20800 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.98000 | 0.82900 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.25500 | 1.08500 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.69600 | 1.52100 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.40800 | 0.33700 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 1.15900 | 0.99700 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 1.02300 | 0.87000 | 2,740 |
| 20/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.53700 | 0.44400 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.19300 | 0.16200 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.20700 | 1.04100 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.02000 | 0.03200 | 2,740 |
| 20/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.03600 | 0.06100 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.20000 | 0.28500 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.80600 | 0.95300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.02200 | 0.03800 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.32100 | 0.42800 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.01800 | 0.02600 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.04300 | 0.07000 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.61300 | 0.74900 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.03100 | 0.05200 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.22200 | 0.31100 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 8,220 |
| 20/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.57700 | 0.71100 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.68800 | 0.82900 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.01700 | 0.02200 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 20/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.42050 | 11.24020 | 9,991 |
| 20/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.42300 | 1.26800 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.38100 | 1.22700 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.46600 | 1.30900 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.39000 | 2.21200 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.29700 | 1.15300 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.68600 | 1.52200 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.43900 | 2.26000 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.59700 | 1.43500 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 1.03900 | 0.91400 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.93900 | 0.82600 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.25800 | 1.11600 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.74600 | 0.65900 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.57900 | 0.51100 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.84800 | 0.75000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.49500 | 0.43800 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.82100 | 0.72600 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.91400 | 1.74500 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.65700 | 0.58000 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.53700 | 0.64000 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.04400 | 0.05500 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.35100 | 0.43600 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.82500 | 0.94800 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.32800 | 0.41000 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.65900 | 0.77100 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.42600 | 0.51900 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.13800 | 0.17600 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.26900 | 0.33600 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.21900 | 0.27400 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.07700 | 0.09500 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.06600 | 0.08200 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.12700 | 0.16300 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09600 | 0.11900 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.11100 | 0.13700 | 0 |
| 20/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.10300 | 0.12800 | 0 |
| 20/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.54780 | 11.36480 | 14,099 |
| 20/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.38500 | 1.25500 | 0 |
| 20/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.35100 | 1.22300 | 0 |
| 20/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.42300 | 1.28700 | 0 |
| 20/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.22500 | 0.27200 | 0 |
| 20/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.25300 | 0.30800 | 0 |
| 20/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.23700 | 0.29000 | 0 |
| 20/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.67210 | 11.48780 | 250 |
| 20/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.36900 | 1.24200 | 0 |
| 20/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.33700 | 1.21200 | 0 |
| 20/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.40200 | 1.27300 | 0 |
| 20/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.40500 | 0.46100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.44000 | 0.50000 | 0 |
| 20/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.42200 | 0.48000 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 8.17840 | 7.98810 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.47800 | 1.28800 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.42800 | 1.23800 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.52800 | 1.33800 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 1.17800 | 0.98800 | 14,286 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.77800 | 0.58800 | 6,757 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.00300 | 0.00200 | 11,429 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.01500 | 0.00600 | 11,765 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00100 | 0.00000 | 11,111 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 0.82300 | 1.01200 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.33700 | 0.51800 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.57500 | 0.76400 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 20/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.35250 | 8.24270 | 12,591 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.70600 | 1.59600 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.65500 | 1.54700 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.75500 | 1.64600 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.88000 | 0.78200 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 1.06900 | 0.96600 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01700 | 0.02300 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02800 | 0.03900 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 20/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.36990 | 8.25980 | 22,069 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.17700 | 1.08000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.13300 | 1.03800 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.22100 | 1.12300 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.04800 | 0.95500 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.44800 | 1.34600 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.77200 | 0.69100 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 1.00700 | 0.91500 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.40200 | 1.30000 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.66700 | 0.59200 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.17700 | 2.06800 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.19700 | 0.23200 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.03200 | 0.04000 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.08700 | 0.10500 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.15200 | 0.18100 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.02800 | 0.03600 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.07800 | 0.09500 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.05100 | 0.06300 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.06300 | 0.07800 | 0 |
| 20/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.05700 | 0.07000 | 0 |
| 20/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.38940 | 8.27900 | 6,149 |
| 20/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.93500 | 0.85400 | 0 |
| 20/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.97100 | 0.88800 | 0 |
| 20/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.90000 | 0.82000 | 0 |
| 20/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.21100 | 0.24100 | 0 |
| 20/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.18200 | 0.20900 | 0 |
| 20/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.19600 | 0.22500 | 0 |
| 20/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.29820 | 9.22930 | 0 |
| 20/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.24000 | 2.17600 | 0 |
| 20/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.19600 | 2.13300 | 0 |
| 20/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.28300 | 2.22000 | 0 |
| 20/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.23500 | 0.24100 | 0 |
| 20/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.24800 | 0.25400 | 0 |
| 20/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.24200 | 0.24700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 8.06490 | 7.95160 | 25 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.82700 | 0.71800 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.78000 | 0.67300 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.87500 | 0.76400 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.48200 | 0.39300 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.26800 | 1.15500 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.52100 | 0.42800 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.21900 | 1.10600 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.68900 | 0.58500 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.64500 | 0.54400 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.16900 | 1.05600 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03000 | 0.04200 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.02400 | 0.03300 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.05600 | 0.07600 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.06700 | 0.09100 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01500 | 0.02100 | 0 |
| 20/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 20/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.14820 | 8.03350 | 0 |
| 20/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.71700 | 0.62600 | 0 |
| 20/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.68000 | 0.59100 | 0 |
| 20/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.75400 | 0.66100 | 0 |
| 20/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.10600 | 0.12800 | 0 |
| 20/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.13200 | 0.15800 | 0 |
| 20/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.11900 | 0.14300 | 0 |
| 20/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.09440 | 0.07870 | 12,659 |
| 20/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.11850 | 0.09310 | 18,519 |
| 20/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.14630 | 0.19070 | 12,423 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.48470 | 0.41190 | 100,000 |
| 20/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.09370 | 0.14020 | 100,000 |
| 20/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.16870 | 0.21670 | 12,346 |
| 20/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.19180 | 8.96450 | 50 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.92700 | 0.74000 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.88400 | 0.70100 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.97400 | 0.77900 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.76100 | 0.59300 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 1.06800 | 0.86200 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.30700 | 1.08900 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.72200 | 0.56100 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.49100 | 0.37600 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.28200 | 0.21600 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.37100 | 0.28400 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.80100 | 0.62800 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.21100 | 0.99400 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.45300 | 1.23200 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.54800 | 0.42200 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.55100 | 1.32900 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.61300 | 0.47400 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.46400 | 0.35500 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.68500 | 0.53100 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.26700 | 0.20500 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.35000 | 0.26900 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.35800 | 0.50500 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.52500 | 0.69100 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.09300 | 0.16700 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.22200 | 0.34100 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.12100 | 0.21000 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00900 | 0.01500 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.15600 | 0.25800 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01100 | 0.01800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 20/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01900 | 0.03000 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.05900 | 0.11400 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.32900 | 0.47000 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.49000 | 0.65200 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.19900 | 0.31200 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.08000 | 0.14700 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.01500 | 0.02500 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02600 | 0.04800 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.06900 | 0.12900 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.03200 | 0.06500 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.04200 | 0.08700 | 0 |
| 20/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.03500 | 0.07600 | 0 |
| 20/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.32720 | 9.09610 | 0 |
| 20/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.93800 | 0.78000 | 0 |
| 20/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.90600 | 0.75100 | 0 |
| 20/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.97100 | 0.81000 | 0 |
| 20/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.19400 | 0.26400 | 0 |
| 20/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.22900 | 0.30500 | 0 |
| 20/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.21100 | 0.28400 | 0 |
| 20/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,554.59000 | 16,243.99000 | 0 |
| 20/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.29120 | 1.26280 | 0 |
| 20/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.19340 | 0.16630 | 0 |
| 20/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.14640 | 0.12080 | 0 |
| 20/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.24200 | 0.21430 | 0 |
| 20/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00080 | 0.00150 | 0 |
| 20/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00520 | 0.00800 | 0 |
| 20/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00220 | 0.00350 | 0 |
| 20/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.30780 | 1.27930 | 0 |
| 20/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.13930 | 0.11860 | 0 |
| 20/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.17520 | 0.15140 | 0 |
| 20/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.10890 | 0.09180 | 0 |
| 20/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05110 | 0.06250 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.01740 | 0.02210 | 0 |
| 20/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03150 | 0.03930 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.14820 | 8.24160 | 306,241 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.82900 | 0.91700 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.78700 | 0.87200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.87500 | 0.96400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.40300 | 1.49500 | 6,425 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.39600 | 0.44600 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.15900 | 1.25000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.92100 | 1.01100 | 5,560 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.99900 | 2.09200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.70600 | 0.78500 | 11,280 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.70000 | 1.79300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.75000 | 1.84300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.89900 | 1.99200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.37300 | 0.42100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.19900 | 2.29200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.74600 | 0.82600 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.16000 | 0.17800 | 10,750 |
| 21/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.02100 | 0.02400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.42000 | 0.47300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.66800 | 0.74400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.33200 | 0.37500 | 100 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.16800 | 0.18800 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.45200 | 1.54400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.35400 | 1.44600 | 200 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.44500 | 0.50100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.56200 | 0.63100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.30500 | 1.39700 | 560 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.84900 | 1.94300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.80000 | 1.89300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.14900 | 2.24200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.50000 | 0.56200 | 1,000 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.63100 | 0.70500 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.55100 | 1.64400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.29900 | 2.39200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.47200 | 0.53100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.96800 | 1.05800 | 12,300 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.60000 | 1.69300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.26300 | 0.29700 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.31300 | 0.35300 | 560 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 2.04900 | 2.14200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 1.01500 | 1.10500 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.25600 | 1.34800 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 1.06300 | 1.15300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.50100 | 1.59400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.94900 | 2.04200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.27900 | 0.31500 | 400 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.65000 | 1.74300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.20700 | 1.29900 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.59600 | 0.66700 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.24800 | 0.28000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.29600 | 0.33400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.53000 | 0.59600 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.11100 | 1.20200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.35200 | 0.39700 | 11,340 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.09900 | 2.19200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.18800 | 0.21000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.30400 | 0.25500 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01300 | 0.01000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.13200 | 0.10400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.39800 | 0.34200 | 100 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.50000 | 0.43800 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.09800 | 0.07500 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.43100 | 0.37300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01500 | 0.01100 | 1,000 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01700 | 0.01300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.36500 | 0.31100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.46500 | 0.40500 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 560 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.17400 | 0.13900 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02000 | 0.01600 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 5,000 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.08300 | 0.06300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.15200 | 0.12000 | 5,128 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.11400 | 0.08900 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.19700 | 0.15900 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00200 | 16,340 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.77000 | 0.69600 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.81200 | 0.73600 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.33400 | 0.28300 | 400 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.07000 | 0.05200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.22200 | 0.18100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.82300 | 2.73200 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.75700 | 3.66400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.69000 | 0.61800 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04800 | 0.03400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.27500 | 0.22900 | 10,750 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 5,000 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.05800 | 0.04300 | 12,000 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02300 | 0.01900 | 800 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01100 | 0.00800 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.24800 | 0.20400 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02700 | 0.02200 | 3,780 |
| 21/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03900 | 0.03000 | 1,000 |
| 21/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.03100 | 0.02500 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.24760 | 8.34110 | 41,739 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.27100 | 1.35500 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.22800 | 1.31100 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.31500 | 1.40000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.30300 | 1.38700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.17400 | 1.25500 | 30,100 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.09100 | 1.17000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.48200 | 1.57000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.13200 | 1.21200 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.52800 | 1.61600 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.86700 | 0.93400 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.64200 | 0.69000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.97200 | 1.04700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.50300 | 0.54000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.57400 | 1.66300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.48500 | 0.52200 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.43600 | 1.52300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.62000 | 0.66600 | 5,000 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.21600 | 1.29900 | 10,000 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.62100 | 1.71100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.93400 | 1.00800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.53900 | 0.57800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.69000 | 0.74500 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.25900 | 1.34300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.66800 | 1.75900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.71700 | 0.77400 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.59800 | 0.64200 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.66600 | 0.71700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.55800 | 0.59900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 1.01100 | 1.08800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.05100 | 1.12900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.39100 | 1.47800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.77400 | 0.83400 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.57800 | 0.62000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.90000 | 0.96900 | 5,000 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.86100 | 1.95300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.10500 | 2.19800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.83500 | 0.90000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.52100 | 0.55900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.05600 | 2.14900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.34700 | 1.43200 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.74500 | 0.80400 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.43700 | 0.47000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.35700 | 0.38300 | 3 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.46900 | 0.50400 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.81300 | 1.90400 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.80400 | 0.86600 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.71600 | 1.80700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.76400 | 1.85600 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.91000 | 2.00200 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.15500 | 2.24700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.45200 | 0.48600 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.65400 | 0.59500 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 2,420 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.01800 | 0.01600 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.20600 | 0.17500 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01500 | 0.01300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.62100 | 0.56300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.90900 | 0.84200 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.68900 | 0.62900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.24700 | 0.21300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.04900 | 0.04100 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.52300 | 0.46800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.18700 | 0.15900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15200 | 0.12800 | 2,420 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.43000 | 0.37900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.22600 | 0.19300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04300 | 0.03700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10300 | 0.08800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.11300 | 0.09700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.46000 | 0.40800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.31800 | 0.27600 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.40000 | 0.35100 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.26900 | 0.23300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02000 | 0.01800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06100 | 0.05200 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.29200 | 0.25400 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.49100 | 0.43700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.13600 | 0.11700 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02300 | 0.02000 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.06800 | 0.05800 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.37200 | 0.32500 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.03800 | 0.03200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.58700 | 0.53100 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.02600 | 0.02200 | 10,000 |
| 21/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.55500 | 0.49900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.12400 | 0.10600 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.34400 | 0.29900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.16900 | 0.14300 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03000 | 0.02500 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08400 | 0.07100 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03400 | 0.02900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09300 | 0.07900 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.07600 | 0.06400 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05500 | 0.04600 | 1,000 |
| 21/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05300 | 0.04500 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.06600 | 0.05600 | 0 |
| 21/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.05900 | 0.05000 | 0 |
| 21/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.34130 | 8.43470 | 22,046 |
| 21/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.24000 | 1.31800 | 0 |
| 21/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.20200 | 1.27900 | 0 |
| 21/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.27800 | 1.35700 | 0 |
| 21/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.13700 | 0.12200 | 0 |
| 21/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.16100 | 0.14400 | 0 |
| 21/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.14900 | 0.13300 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.43330 | 8.52600 | 979 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.41700 | 1.48700 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.38100 | 1.45000 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.45300 | 1.52500 | 16,000 |
| 21/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.57000 | 0.59300 | 4,000 |
| 21/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.73300 | 0.76500 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.34500 | 1.41300 | 37,000 |
| 21/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.59300 | 0.61700 | 360 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.99700 | 1.04100 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.46400 | 0.41500 | 360 |
| 21/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.26000 | 1.19100 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.90000 | 0.83900 | 4,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.33700 | 1.26700 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.17000 | 0.14900 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.21200 | 0.18700 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.19800 | 0.17400 | 0 |
| 21/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.18400 | 0.16100 | 0 |
| 21/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.51500 | 8.60700 | 0 |
| 21/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.23300 | 1.28000 | 0 |
| 21/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.72800 | 0.74900 | 540 |
| 21/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.09700 | 1.13100 | 300 |
| 21/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.20900 | 1.25100 | 0 |
| 21/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.25800 | 1.31000 | 0 |
| 21/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.39300 | 0.35300 | 0 |
| 21/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.58200 | 0.52400 | 540 |
| 21/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.44400 | 0.39400 | 0 |
| 21/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.31300 | 1.24200 | 0 |
| 21/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.41800 | 0.37300 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.59600 | 8.68820 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.25600 | 1.29100 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.23600 | 1.26900 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.27700 | 1.31300 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.86100 | 0.88300 | 180 |
| 21/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.19800 | 1.22800 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.70200 | 0.64000 | 180 |
| 21/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.58100 | 0.52500 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.36500 | 1.29500 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.64000 | 0.58100 | 0 |
| 21/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.61000 | 0.55300 | 0 |
| 21/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.31080 | 9.40280 | 0 |
| 21/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.99900 | 2.02500 | 0 |
| 21/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.98100 | 2.00600 | 0 |
| 21/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.01800 | 2.04400 | 0 |
| 21/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.18100 | 2.20900 | 200 |
| 21/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.15700 | 1.09100 | 0 |
| 21/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.87000 | 0.80600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.22000 | 1.15300 | 0 |
| 21/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.18800 | 1.12200 | 0 |
| 21/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.40800 | 10.50000 | 0 |
| 21/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.71600 | 2.74000 | 0 |
| 21/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.69900 | 2.72300 | 0 |
| 21/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.73400 | 2.75800 | 0 |
| 21/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.47600 | 1.40800 | 0 |
| 21/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.54100 | 1.47300 | 0 |
| 21/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.50800 | 1.44000 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.14820 | 8.24160 | 426 |
| 21/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.15875 | 1.25000 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.11057 | 1.20155 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.20717 | 1.29867 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00897 | 0.00707 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01237 | 0.00995 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01055 | 0.00840 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.24760 | 8.34110 | 12 |
| 21/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.86679 | 0.93356 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.83472 | 0.89950 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.89992 | 0.96864 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15232 | 0.12754 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.18712 | 0.15840 | 0 |
| 21/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.16919 | 0.14246 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.98310 | 12.92250 | 18,082 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.27200 | 1.22200 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.49200 | 2.43200 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.29400 | 2.23400 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.36500 | 1.31100 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.31700 | 1.26600 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.41300 | 1.35600 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.89700 | 0.85100 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.70400 | 1.64600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 1.14000 | 1.09200 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.03900 | 0.05000 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.05700 | 0.07000 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02100 | 0.02400 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.11400 | 0.12900 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.03000 | 0.03400 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.03400 | 0.04400 | 0 |
| 21/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.03200 | 0.03900 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 13.12960 | 13.06740 | 7,282 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.79000 | 1.73700 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.74600 | 1.69400 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.83400 | 1.78100 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.70200 | 1.65000 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.41000 | 1.36900 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.19700 | 2.14100 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.48900 | 1.44300 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 1.13900 | 1.10200 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.87900 | 1.82500 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.28900 | 2.23300 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.57300 | 1.52200 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 2.10500 | 2.05000 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.07500 | 0.08300 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.14300 | 0.15500 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.05900 | 0.06600 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.09900 | 0.10800 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.30900 | 0.33500 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.15900 | 0.17600 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.06700 | 0.07400 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.18000 | 0.20200 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.12200 | 0.13300 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.10400 | 0.11400 | 0 |
| 21/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.11600 | 0.12700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.11000 | 0.12000 | 0 |
| 21/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.26660 | 13.20350 | 2,852 |
| 21/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.68100 | 1.64100 | 0 |
| 21/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.71800 | 1.67800 | 0 |
| 21/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.64400 | 1.60400 | 0 |
| 21/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.27700 | 0.30100 | 0 |
| 21/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.25100 | 0.27500 | 0 |
| 21/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.26400 | 0.28800 | 0 |
| 21/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10710 | 0.10720 | 5,530 |
| 21/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02712 | 0.02722 | 0 |
| 21/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03710 | 0.03720 | 0 |
| 21/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01722 | 0.01732 | 0 |
| 21/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00012 | 0.00012 | 0 |
| 21/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 21/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 21/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10860 | 0.10870 | 6 |
| 21/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01923 | 0.01930 | 0 |
| 21/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01159 | 0.01161 | 0 |
| 21/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02867 | 0.02877 | 0 |
| 21/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00007 | 0.00007 | 0 |
| 21/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00299 | 0.00291 | 0 |
| 21/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00063 | 0.00060 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.30660 | 11.28710 | 29,228 |
| 21/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.51800 | 1.49900 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.46900 | 1.45000 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.56700 | 1.54800 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.32600 | 1.30400 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.76500 | 1.74500 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 2.01300 | 1.99300 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.91300 | 1.89400 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.25200 | 0.22500 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.37300 | 1.35300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.29200 | 0.26400 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.81400 | 1.79500 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.54100 | 0.50900 | 8,220 |
| 21/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 1.09400 | 1.06800 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.27800 | 0.25000 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 1.00500 | 0.98000 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.27900 | 1.25500 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.71500 | 1.69600 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.44100 | 0.40800 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 1.18500 | 1.15900 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 1.04800 | 1.02300 | 2,740 |
| 21/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.56900 | 0.53700 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.21700 | 0.19300 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.23200 | 1.20700 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.02500 | 0.02000 | 2,740 |
| 21/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.04100 | 0.03600 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.21200 | 0.20000 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.81000 | 0.80600 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.02800 | 0.02200 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.33400 | 0.32100 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.02200 | 0.01800 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.04800 | 0.04300 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.62100 | 0.61300 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.03700 | 0.03100 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.23400 | 0.22200 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 8,220 |
| 21/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.58500 | 0.57700 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.69500 | 0.68800 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.01900 | 0.01700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 21/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.44210 | 11.42050 | 9,991 |
| 21/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.45400 | 1.42300 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.41200 | 1.38100 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.49600 | 1.46600 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.41400 | 2.39000 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.32900 | 1.29700 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.71400 | 1.68600 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.46300 | 2.43900 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.62500 | 1.59700 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 1.07300 | 1.03900 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.97400 | 0.93900 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.28900 | 1.25800 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.78000 | 0.74600 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.61100 | 0.57900 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.88200 | 0.84800 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.52600 | 0.49500 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.85600 | 0.82100 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.94000 | 1.91400 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.69000 | 0.65700 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.54800 | 0.53700 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.04800 | 0.04400 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.36400 | 0.35100 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.83400 | 0.82500 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.34000 | 0.32800 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.66900 | 0.65900 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.43800 | 0.42600 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.14700 | 0.13800 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.28200 | 0.26900 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.23100 | 0.21900 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.08300 | 0.07700 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.07200 | 0.06600 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.13700 | 0.12700 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.10400 | 0.09600 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.12000 | 0.11100 | 0 |
| 21/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.11200 | 0.10300 | 0 |
| 21/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.57100 | 11.54780 | 14,110 |
| 21/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.42000 | 1.38500 | 0 |
| 21/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.38600 | 1.35100 | 0 |
| 21/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.45800 | 1.42300 | 0 |
| 21/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.23700 | 0.22500 | 0 |
| 21/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.26500 | 0.25300 | 0 |
| 21/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.24900 | 0.23700 | 0 |
| 21/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.69770 | 11.67210 | 250 |
| 21/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.42400 | 1.36900 | 0 |
| 21/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.45700 | 1.40200 | 0 |
| 21/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.39200 | 1.33700 | 0 |
| 21/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.47000 | 0.44000 | 0 |
| 21/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.43500 | 0.40500 | 0 |
| 21/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.45200 | 0.42200 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 8.08390 | 8.17840 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.38400 | 1.47800 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.33400 | 1.42800 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.43400 | 1.52800 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 1.08400 | 1.17800 | 14,286 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.68400 | 0.77800 | 6,757 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.00100 | 0.00300 | 11,429 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.00500 | 0.01500 | 11,765 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00000 | 0.00100 | 11,111 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 0.91600 | 0.82300 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.42100 | 0.33700 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.66700 | 0.57500 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 21/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.36180 | 8.35250 | 12,400 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.71500 | 1.70600 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.66500 | 1.65500 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.76400 | 1.75500 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.88800 | 0.88000 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 1.07700 | 1.06900 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02600 | 0.02800 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 21/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.37920 | 8.36990 | 22,685 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.18500 | 1.17700 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.14200 | 1.13300 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.23000 | 1.22100 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.05600 | 1.04800 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.45700 | 1.44800 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.78000 | 0.77200 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 1.01500 | 1.00700 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.41100 | 1.40200 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.67300 | 0.66700 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.18700 | 2.17700 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.19400 | 0.19700 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.03200 | 0.03200 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.08600 | 0.08700 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.15100 | 0.15200 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.02800 | 0.02800 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.07700 | 0.07800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.05100 | 0.05100 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.06300 | 0.06300 | 0 |
| 21/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.05600 | 0.05700 | 0 |
| 21/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.39770 | 8.38940 | 6,159 |
| 21/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.94100 | 0.93500 | 0 |
| 21/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.90600 | 0.90000 | 0 |
| 21/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.97700 | 0.97100 | 0 |
| 21/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.17900 | 0.18200 | 0 |
| 21/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.20800 | 0.21100 | 0 |
| 21/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.19300 | 0.19600 | 0 |
| 21/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.30350 | 9.29820 | 0 |
| 21/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.24500 | 2.24000 | 0 |
| 21/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.20100 | 2.19600 | 0 |
| 21/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.28900 | 2.28300 | 0 |
| 21/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.23600 | 0.23500 | 0 |
| 21/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.24800 | 0.24800 | 0 |
| 21/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.24200 | 0.24200 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 8.06890 | 8.06490 | 25 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.83100 | 0.82700 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.78500 | 0.78000 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.88000 | 0.87500 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.48900 | 0.48200 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.27300 | 1.26800 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.52700 | 0.52100 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.22300 | 1.21900 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.69500 | 0.68900 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.65100 | 0.64500 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.17400 | 1.16900 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03200 | 0.03000 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.02600 | 0.02400 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.05800 | 0.05600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.07000 | 0.06700 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 21/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 21/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.15300 | 8.14820 | 0 |
| 21/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.72600 | 0.71700 | 0 |
| 21/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.76300 | 0.75400 | 0 |
| 21/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.68900 | 0.68000 | 0 |
| 21/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.13600 | 0.13200 | 0 |
| 21/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.11000 | 0.10600 | 0 |
| 21/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.12300 | 0.11900 | 0 |
| 21/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.08530 | 0.09440 | 12,659 |
| 21/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.10530 | 0.11850 | 18,519 |
| 21/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.16750 | 0.14630 | 12,423 |
| 21/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.45170 | 0.48470 | 100,000 |
| 21/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.11750 | 0.09370 | 100,000 |
| 21/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.19050 | 0.16870 | 12,346 |
| 21/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.23860 | 9.19180 | 50 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.97500 | 0.92700 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.92900 | 0.88400 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 1.02200 | 0.97400 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.80500 | 0.76100 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 1.11500 | 1.06800 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.35400 | 1.30700 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.76600 | 0.72200 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.52700 | 0.49100 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.30800 | 0.28200 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.40200 | 0.37100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.84600 | 0.80100 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.25800 | 1.21100 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.50000 | 1.45300 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.58600 | 0.54800 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.59800 | 1.55100 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.65400 | 0.61300 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.49900 | 0.46400 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.72700 | 0.68500 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.29200 | 0.26700 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.38100 | 0.35000 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.34200 | 0.35800 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.50300 | 0.52500 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.08800 | 0.09300 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.21000 | 0.22200 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.11500 | 0.12100 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.14700 | 0.15600 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.05700 | 0.05900 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.31300 | 0.32900 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.46900 | 0.49000 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.18800 | 0.19900 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.07700 | 0.08000 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02600 | 0.02600 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.06600 | 0.06900 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.03300 | 0.03200 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.04000 | 0.04200 | 0 |
| 21/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.03600 | 0.03500 | 0 |
| 21/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.37500 | 9.32720 | 0 |
| 21/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.97500 | 0.93800 | 0 |
| 21/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 1.00900 | 0.97100 | 0 |
| 21/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.94200 | 0.90600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 21/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.21700 | 0.22900 | 0 |
| 21/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.18400 | 0.19400 | 0 |
| 21/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.20000 | 0.21100 | 0 |
| 21/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,498.53000 | 16,554.59000 | 0 |
| 21/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.27660 | 1.29120 | 0 |
| 21/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.17920 | 0.19340 | 0 |
| 21/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.13320 | 0.14640 | 0 |
| 21/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.22750 | 0.24200 | 0 |
| 21/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00090 | 0.00080 | 0 |
| 21/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00660 | 0.00520 | 0 |
| 21/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00260 | 0.00220 | 0 |
| 21/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.29320 | 1.30780 | 0 |
| 21/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.12900 | 0.13930 | 0 |
| 21/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.10060 | 0.10890 | 0 |
| 21/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.16320 | 0.17520 | 0 |
| 21/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02000 | 0.01740 | 0 |
| 21/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05740 | 0.05110 | 0 |
| 21/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03580 | 0.03150 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.98980 | 8.14820 | 302,540 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.68800 | 0.82900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.64900 | 0.78700 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.72800 | 0.87500 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.24500 | 1.40300 | 6,425 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.31000 | 0.39600 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.77000 | 0.92100 | 5,560 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.84100 | 1.99900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.00200 | 1.15900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.57600 | 0.70600 | 11,280 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.54200 | 1.70000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.59100 | 1.75000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.74100 | 1.89900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.29100 | 0.37300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.04000 | 2.19900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.61100 | 0.74600 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.29400 | 1.45200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.19600 | 1.35400 | 200 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.35100 | 0.44500 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.45000 | 0.56200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.14700 | 1.30500 | 560 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.69100 | 1.84900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.64100 | 1.80000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.99000 | 2.14900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.39700 | 0.50000 | 1,000 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.50900 | 0.63100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.39300 | 1.55100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.14000 | 2.29900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.37300 | 0.47200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.81300 | 0.96800 | 12,300 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.44200 | 1.60000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.20200 | 0.26300 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.24200 | 0.31300 | 560 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.89000 | 2.04900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.12900 | 0.16800 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.54100 | 0.66800 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.25800 | 0.33200 | 100 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.12200 | 0.16000 | 10,750 |
| 24/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01300 | 0.02100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.86000 | 1.01500 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.09900 | 1.25600 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.90700 | 1.06300 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.34400 | 1.50100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.79100 | 1.94900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.21500 | 0.27900 | 400 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.49200 | 1.65000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.05000 | 1.20700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.47800 | 0.59600 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.19100 | 0.24800 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.22800 | 0.29600 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.42300 | 0.53000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.95400 | 1.11100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.27400 | 0.35200 | 11,340 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.94000 | 2.09900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.33000 | 0.42000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.14400 | 0.18800 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.29000 | 0.22200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.38400 | 0.30400 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.18300 | 0.13200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.48800 | 0.39800 | 100 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.60100 | 0.50000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.13800 | 0.09800 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.52500 | 0.43100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01700 | 0.01500 | 1,000 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.02000 | 0.01700 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.97300 | 2.82300 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.91300 | 3.75700 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.41800 | 0.33400 | 400 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.10100 | 0.07000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.80400 | 0.69000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.88900 | 0.77000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.93200 | 0.81200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.45200 | 0.36500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.56200 | 0.46500 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 560 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.23300 | 0.17400 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02300 | 0.02000 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,000 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.11900 | 0.08300 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.20700 | 0.15200 | 5,128 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.16000 | 0.11400 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.26100 | 0.19700 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 16,340 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.07100 | 0.04800 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.35100 | 0.27500 | 10,750 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.03000 | 0.02300 | 800 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.08600 | 0.05800 | 12,000 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.32000 | 0.24800 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03800 | 0.02700 | 3,780 |
| 24/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.05900 | 0.03900 | 1,000 |
| 24/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.04800 | 0.03100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.08690 | 8.24760 | 40,972 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.12500 | 1.27100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.08400 | 1.22800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.16800 | 1.31500 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.15600 | 1.30300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.03200 | 1.17400 | 30,100 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.95300 | 1.09100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.33000 | 1.48200 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.99200 | 1.13200 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.37500 | 1.52800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.75300 | 0.86700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.55700 | 0.64200 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.84600 | 0.97200 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.43300 | 0.50300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.42000 | 1.57400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.41800 | 0.48500 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.28600 | 1.43600 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.53700 | 0.62000 | 5,000 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.07200 | 1.21600 | 10,000 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.46600 | 1.62100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.81400 | 0.93400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.46500 | 0.53900 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.59900 | 0.69000 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.30700 | 0.35700 | 3 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.75100 | 1.91000 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.99500 | 2.15500 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.38900 | 0.45200 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.37600 | 0.43700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.89700 | 2.05600 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.19800 | 1.34700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.64500 | 0.74500 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.40300 | 0.46900 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.65400 | 1.81300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.69600 | 0.80400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.55900 | 1.71600 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.60600 | 1.76400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.11400 | 1.25900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.51300 | 1.66800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.62100 | 0.71700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.51800 | 0.59800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.57700 | 0.66600 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.48200 | 0.55800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.88000 | 1.01100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.91400 | 1.05100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.24200 | 1.39100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.66900 | 0.77400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.50000 | 0.57800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.78300 | 0.90000 | 5,000 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.70300 | 1.86100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.94600 | 2.10500 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.72400 | 0.83500 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.44800 | 0.52100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.61100 | 0.52300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.23700 | 0.18700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01600 | 0.01300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.19600 | 0.15200 | 2,420 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.51300 | 0.43000 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.28200 | 0.22600 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.05500 | 0.04300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.12700 | 0.10300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.14300 | 0.11300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.54500 | 0.46000 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.39000 | 0.31800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.48100 | 0.40000 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.33400 | 0.26900 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02600 | 0.02000 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.07700 | 0.06100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01900 | 0.01600 | 2,420 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02200 | 0.01800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.25900 | 0.20600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.71600 | 0.62100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.30800 | 0.24700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.06100 | 0.04900 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.78900 | 0.68900 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.75200 | 0.65400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.02000 | 0.90900 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.36200 | 0.29200 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.57800 | 0.49100 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.17700 | 0.13600 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02900 | 0.02300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.08500 | 0.06800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.45000 | 0.37200 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04900 | 0.03800 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.68100 | 0.58700 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03300 | 0.02600 | 10,000 |
| 24/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.64600 | 0.55500 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.15900 | 0.12400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.42000 | 0.34400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.21600 | 0.16900 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03800 | 0.03000 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.10500 | 0.08400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04300 | 0.03400 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.11600 | 0.09300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.09500 | 0.07600 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06900 | 0.05500 | 1,000 |
| 24/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.06700 | 0.05300 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.08300 | 0.06600 | 0 |
| 24/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.07400 | 0.05900 | 0 |
| 24/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.17830 | 8.34130 | 22,037 |
| 24/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.10600 | 1.24000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.07000 | 1.20200 | 0 |
| 24/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.14300 | 1.27800 | 0 |
| 24/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.16500 | 0.13700 | 0 |
| 24/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.19200 | 0.16100 | 0 |
| 24/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.17800 | 0.14900 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.26800 | 8.43330 | 979 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.28500 | 1.41700 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.53700 | 0.59300 | 360 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.90500 | 0.99700 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.66200 | 0.73300 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.25100 | 1.38100 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.32000 | 1.45300 | 16,000 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.21800 | 1.34500 | 37,000 |
| 24/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.51500 | 0.57000 | 4,000 |
| 24/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.36900 | 1.26000 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.20200 | 0.17000 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.25000 | 0.21200 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.23300 | 0.19800 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.99400 | 0.90000 | 4,000 |
| 24/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.44700 | 1.33700 | 0 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.53700 | 0.46400 | 360 |
| 24/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.21700 | 0.18400 | 0 |
| 24/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.34930 | 8.51500 | 0 |
| 24/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.13400 | 1.23300 | 0 |
| 24/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.11200 | 1.20900 | 0 |
| 24/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.66500 | 0.72800 | 540 |
| 24/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.15700 | 1.25800 | 0 |
| 24/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.00900 | 1.09700 | 300 |
| 24/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.41600 | 1.31300 | 0 |
| 24/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.45800 | 0.39300 | 0 |
| 24/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.66000 | 0.58200 | 540 |
| 24/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.51300 | 0.44400 | 0 |
| 24/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.48500 | 0.41800 | 0 |
| 24/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.43130 | 8.59600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.16800 | 1.25600 | 0 |
| 24/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.79200 | 0.86100 | 180 |
| 24/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.11300 | 1.19800 | 0 |
| 24/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.15000 | 1.23600 | 0 |
| 24/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.18700 | 1.27700 | 0 |
| 24/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.65600 | 0.58100 | 0 |
| 24/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.46100 | 1.36500 | 0 |
| 24/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.71900 | 0.64000 | 0 |
| 24/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.78200 | 0.70200 | 180 |
| 24/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.68700 | 0.61000 | 0 |
| 24/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.15490 | 9.31080 | 0 |
| 24/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.90300 | 1.99900 | 0 |
| 24/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.08600 | 2.18100 | 200 |
| 24/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.88400 | 1.98100 | 0 |
| 24/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.92200 | 2.01800 | 0 |
| 24/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.21700 | 1.15700 | 0 |
| 24/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.93100 | 0.87000 | 0 |
| 24/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.27900 | 1.22000 | 0 |
| 24/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.24800 | 1.18800 | 0 |
| 24/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.25210 | 10.40800 | 0 |
| 24/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.61000 | 2.71600 | 0 |
| 24/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.59300 | 2.69900 | 0 |
| 24/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.62800 | 2.73400 | 0 |
| 24/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.52600 | 1.47600 | 0 |
| 24/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.59100 | 1.54100 | 0 |
| 24/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.55800 | 1.50800 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.98980 | 8.14820 | 416 |
| 24/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.00223 | 1.15875 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.95445 | 1.11057 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.05032 | 1.20717 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01052 | 0.00897 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01465 | 0.01237 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01243 | 0.01055 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.08690 | 8.24760 | 12 |
| 24/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.75293 | 0.86679 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.72395 | 0.83472 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.78300 | 0.89992 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.19610 | 0.15232 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.23705 | 0.18712 | 0 |
| 24/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.21603 | 0.16919 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.73980 | 12.98310 | 17,972 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.13700 | 1.36500 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.09400 | 1.31700 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.18000 | 1.41300 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.24900 | 2.49200 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.05100 | 2.29400 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.71300 | 0.89700 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.46300 | 1.70400 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.92900 | 1.14000 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.05100 | 1.27200 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.06100 | 0.03900 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.08900 | 0.05700 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02300 | 0.02100 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.17300 | 0.11400 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.04000 | 0.03000 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.05400 | 0.03400 | 0 |
| 24/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.04700 | 0.03200 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.88170 | 13.12960 | 6,848 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.57200 | 1.79000 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.53000 | 1.74600 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.61500 | 1.83400 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.48800 | 1.70200 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.23400 | 1.41000 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.96600 | 2.19700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.30200 | 1.48900 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.98900 | 1.13900 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.65800 | 1.87900 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.05700 | 2.28900 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.87700 | 2.10500 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.37300 | 1.57300 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.19100 | 0.14300 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.09500 | 0.07500 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.07500 | 0.05900 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.12600 | 0.09900 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.40700 | 0.30900 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.22000 | 0.15900 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.08400 | 0.06700 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.25200 | 0.18000 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.15600 | 0.12200 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.13300 | 0.10400 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.14800 | 0.11600 | 0 |
| 24/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.14000 | 0.11000 | 0 |
| 24/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.01540 | 13.26660 | 2,852 |
| 24/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.49800 | 1.68100 | 0 |
| 24/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.53000 | 1.71800 | 0 |
| 24/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.46600 | 1.64400 | 0 |
| 24/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.35100 | 0.27700 | 0 |
| 24/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.31500 | 0.25100 | 0 |
| 24/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.33300 | 0.26400 | 0 |
| 24/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10500 | 0.10710 | 5,530 |
| 24/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02502 | 0.02712 | 0 |
| 24/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01516 | 0.01722 | 0 |
| 24/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03500 | 0.03710 | 0 |
| 24/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 24/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00016 | 0.00012 | 0 |
| 24/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 24/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10650 | 0.10860 | 6 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01729 | 0.01923 | 0 |
| 24/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02659 | 0.02867 | 0 |
| 24/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01013 | 0.01159 | 0 |
| 24/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00363 | 0.00299 | 0 |
| 24/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00009 | 0.00007 | 0 |
| 24/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00079 | 0.00063 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.09080 | 11.30660 | 28,979 |
| 24/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.31000 | 1.51800 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.26200 | 1.46900 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.35800 | 1.56700 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.11800 | 1.32600 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.55300 | 1.76500 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.79900 | 2.01300 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.70000 | 1.91300 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.18800 | 0.25200 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.16600 | 1.37300 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.21800 | 0.29200 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.60200 | 1.81400 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.41200 | 0.54100 | 8,220 |
| 24/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.90000 | 1.09400 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.20700 | 0.27800 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.81800 | 1.00500 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.07300 | 1.27900 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.50400 | 1.71500 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.33200 | 0.44100 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.98500 | 1.18500 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.02800 | 1.23200 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.85800 | 1.04800 | 2,740 |
| 24/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.43600 | 0.56900 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.16300 | 0.21700 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.29500 | 0.21200 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.97200 | 0.81000 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.03700 | 0.02500 | 2,740 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.06700 | 0.04100 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.04400 | 0.02800 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.44100 | 0.33400 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.01300 | 0.00800 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.03200 | 0.02200 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.07700 | 0.04800 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.76600 | 0.62100 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.05900 | 0.03700 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.32100 | 0.23400 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.01100 | 0.00700 | 8,220 |
| 24/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.72700 | 0.58500 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.02500 | 0.01600 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.84700 | 0.69500 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.01200 | 0.00800 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.02700 | 0.01900 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01700 | 0.01000 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.02100 | 0.01200 | 0 |
| 24/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01900 | 0.01100 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.22310 | 11.44210 | 9,991 |
| 24/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.26200 | 1.45400 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.22400 | 1.41200 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.30300 | 1.49600 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.20100 | 2.41400 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.15000 | 1.32900 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.51500 | 1.71400 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.24900 | 2.46300 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.42900 | 1.62500 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.91200 | 1.07300 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.82700 | 0.97400 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.11400 | 1.28900 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.66300 | 0.78000 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.51700 | 0.61100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.75200 | 0.88200 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.44500 | 0.52600 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.72900 | 0.85600 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.58500 | 0.69000 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.73700 | 1.94000 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.06400 | 0.04800 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.66200 | 0.54800 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.45600 | 0.36400 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.97200 | 0.83400 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.42900 | 0.34000 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.79400 | 0.66900 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.54000 | 0.43800 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.19100 | 0.14700 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.35400 | 0.28200 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.28900 | 0.23100 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.10600 | 0.08300 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02600 | 0.02100 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.09200 | 0.07200 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.17700 | 0.13700 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02800 | 0.02200 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.13000 | 0.10400 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.15100 | 0.12000 | 0 |
| 24/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13900 | 0.11200 | 0 |
| 24/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.34980 | 11.57100 | 14,109 |
| 24/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.25800 | 1.42000 | 0 |
| 24/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.22600 | 1.38600 | 0 |
| 24/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.29000 | 1.45800 | 0 |
| 24/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.29000 | 0.23700 | 0 |
| 24/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.32600 | 0.26500 | 0 |
| 24/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.30800 | 0.24900 | 0 |
| 24/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.47360 | 11.69770 | 250 |
| 24/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.26600 | 1.42400 | 0 |
| 24/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.23600 | 1.39200 | 0 |
| 24/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.29600 | 1.45700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.49800 | 0.43500 | 0 |
| 24/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.53800 | 0.47000 | 0 |
| 24/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.51800 | 0.45200 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | | | Can-Do Future | 7.98330 | 8.08390 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | C | Can-Do Future | 1.28300 | 1.38400 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | C | Can-Do Future | 1.23300 | 1.33400 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | C | Can-Do Future | 1.33300 | 1.43400 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | C | Can-Do Future | 0.98300 | 1.08400 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | C | Can-Do Future | 0.58300 | 0.68400 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | C | Can-Do Future | 0.00000 | 0.00100 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | C | Can-Do Future | 0.00000 | 0.00500 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | C | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 9.00 | P | Can-Do Future | 1.01700 | 0.91600 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.50 | P | Can-Do Future | 0.51700 | 0.42100 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 8.75 | P | Can-Do Future | 0.76700 | 0.66700 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.40 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.65 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 7.00 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.75 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 24/10/2011 | ANY DAY EXPIRY CAAG \$ On 24 October 2011 | 6.70 | P | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.27590 | 8.36180 | 12,361 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.62800 | 1.71500 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.57900 | 1.66500 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.99400 | 1.07700 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.67800 | 1.76400 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.80700 | 0.88800 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.03100 | 0.02600 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01800 | 0.01500 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 24/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.29270 | 8.37920 | 22,685 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.10500 | 1.18500 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.06300 | 1.14200 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.14900 | 1.23000 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.97900 | 1.05600 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.37300 | 1.45700 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.71000 | 0.78000 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.93800 | 1.01500 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.32700 | 1.41100 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.10000 | 2.18700 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.60800 | 0.67300 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.21500 | 0.19400 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.03400 | 0.03200 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.09500 | 0.08600 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.16700 | 0.15100 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03000 | 0.02800 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.08600 | 0.07700 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.05600 | 0.05100 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.07000 | 0.06300 | 0 |
| 24/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.06200 | 0.05600 | 0 |
| 24/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.31040 | 8.39770 | 6,159 |
| 24/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.87300 | 0.94100 | 0 |
| 24/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.83900 | 0.90600 | 0 |
| 24/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.90800 | 0.97700 | 0 |
| 24/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.19800 | 0.17900 | 0 |
| 24/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.22900 | 0.20800 | 0 |
| 24/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.21300 | 0.19300 | 0 |
| 24/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.23180 | 9.30350 | 0 |
| 24/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.17600 | 2.24500 | 0 |
| 24/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.13200 | 2.20100 | 0 |
| 24/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.21900 | 2.28900 | 0 |
| 24/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.23700 | 0.23600 | 0 |
| 24/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.25000 | 0.24800 | 0 |
| 24/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.24400 | 0.24200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.94270 | 8.06890 | 25 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.71000 | 0.83100 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.66500 | 0.78500 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.75600 | 0.88000 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.38800 | 0.48900 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.14600 | 1.27300 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.42200 | 0.52700 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.09700 | 1.22300 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.57800 | 0.69500 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.04800 | 1.17400 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.53600 | 0.65100 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04300 | 0.03200 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03500 | 0.02600 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.07900 | 0.05800 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.09500 | 0.07000 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02200 | 0.01600 | 0 |
| 24/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01700 | 0.01200 | 0 |
| 24/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.02400 | 8.15300 | 0 |
| 24/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.62200 | 0.72600 | 0 |
| 24/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.58800 | 0.68900 | 0 |
| 24/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.65700 | 0.76300 | 0 |
| 24/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.13300 | 0.11000 | 0 |
| 24/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.16400 | 0.13600 | 0 |
| 24/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.14800 | 0.12300 | 0 |
| 24/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.07290 | 0.08530 | 12,659 |
| 24/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.08560 | 0.10530 | 18,519 |
| 24/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.18940 | 0.16750 | 12,423 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.39410 | 0.45170 | 100,000 |
| 24/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.15780 | 0.11750 | 100,000 |
| 24/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.21290 | 0.19050 | 12,346 |
| 24/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.03940 | 9.23860 | 50 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.79200 | 0.97500 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.75200 | 0.92900 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.83400 | 1.02200 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.63700 | 0.80500 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.92000 | 1.11500 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.15600 | 1.35400 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.60100 | 0.76600 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.40200 | 0.52700 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.22900 | 0.30800 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.30100 | 0.40200 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.67400 | 0.84600 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.06000 | 1.25800 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.30200 | 1.50000 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.45200 | 0.58600 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.40000 | 1.59800 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.50700 | 0.65400 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.37900 | 0.49900 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.56800 | 0.72700 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.28500 | 0.38100 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.21700 | 0.29200 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.62800 | 0.50300 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.44600 | 0.34200 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.12900 | 0.08800 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.29000 | 0.21000 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.16800 | 0.11500 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.21300 | 0.14700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 24/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.08500 | 0.05700 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.41200 | 0.31300 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.59000 | 0.46900 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.26300 | 0.18800 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.11200 | 0.07700 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.03100 | 0.02600 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.09800 | 0.06600 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.04500 | 0.03300 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.06300 | 0.04000 | 0 |
| 24/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.05300 | 0.03600 | 0 |
| 24/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.17140 | 9.37500 | 0 |
| 24/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.82100 | 0.97500 | 0 |
| 24/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.79100 | 0.94200 | 0 |
| 24/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.85200 | 1.00900 | 0 |
| 24/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.23100 | 0.18400 | 0 |
| 24/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.27000 | 0.21700 | 0 |
| 24/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.25000 | 0.20000 | 0 |
| 24/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,185.90000 | 16,498.53000 | 0 |
| 24/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.25350 | 1.27660 | 0 |
| 24/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15730 | 0.17920 | 0 |
| 24/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.20500 | 0.22750 | 0 |
| 24/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.11250 | 0.13320 | 0 |
| 24/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00900 | 0.00660 | 0 |
| 24/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00150 | 0.00090 | 0 |
| 24/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00380 | 0.00260 | 0 |
| 24/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.26980 | 1.29320 | 0 |
| 24/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11220 | 0.12900 | 0 |
| 24/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14420 | 0.16320 | 0 |
| 24/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08760 | 0.10060 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06780 | 0.05740 | 0 |
| 24/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02440 | 0.02000 | 0 |
| 24/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04240 | 0.03580 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.98940 | 7.98980 | 297,841 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.68500 | 0.68800 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.64500 | 0.64900 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.72700 | 0.72800 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.24500 | 1.24500 | 6,425 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.29700 | 0.31000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.76900 | 0.77000 | 5,560 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.84000 | 1.84100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.00200 | 1.00200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.56900 | 0.57600 | 11,280 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.54100 | 1.54200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.59100 | 1.59100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.74100 | 1.74100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.27800 | 0.29100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.04000 | 2.04000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.60600 | 0.61100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.29400 | 1.29400 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.19600 | 1.19600 | 200 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.33800 | 0.35100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.43900 | 0.45000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.14700 | 1.14700 | 560 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.69100 | 1.69100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.64100 | 1.64100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.99000 | 1.99000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.38500 | 0.39700 | 1,000 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.49900 | 0.50900 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.39300 | 1.39300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.14000 | 2.14000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.36100 | 0.37300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.81300 | 0.81300 | 12,300 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.44200 | 1.44200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.19100 | 0.20200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.23000 | 0.24200 | 560 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.89000 | 1.89000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.86000 | 0.86000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.09900 | 1.09900 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.90700 | 0.90700 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.34300 | 1.34400 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.79000 | 1.79100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.20300 | 0.21500 | 400 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.49200 | 1.49200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.05000 | 1.05000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.46800 | 0.47800 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.18000 | 0.19100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.21600 | 0.22800 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.41100 | 0.42300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.13500 | 0.14400 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.12100 | 0.12900 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.95400 | 0.95400 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.26100 | 0.27400 | 11,340 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.94000 | 1.94000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.31600 | 0.33000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.53300 | 0.54100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.24500 | 0.25800 | 100 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.11500 | 0.12200 | 10,750 |
| 25/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.97400 | 2.97300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.91400 | 3.91300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.40600 | 0.41800 | 400 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.09400 | 0.10100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.27700 | 0.29000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.37200 | 0.38400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.79600 | 0.80400 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.88200 | 0.88900 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.92600 | 0.93200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.17200 | 0.18300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.47700 | 0.48800 | 100 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.59100 | 0.60100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.12900 | 0.13800 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.51400 | 0.52500 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 1,000 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.02100 | 0.02000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.44100 | 0.45200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.55200 | 0.56200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 560 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.22200 | 0.23300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02400 | 0.02300 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 5,000 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.11000 | 0.11900 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.19600 | 0.20700 | 5,128 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.15000 | 0.16000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.24900 | 0.26100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 16,340 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.06700 | 0.07100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.33900 | 0.35100 | 10,750 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.03000 | 0.03000 | 800 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.08000 | 0.08600 | 12,000 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.30800 | 0.32000 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03800 | 0.03800 | 3,780 |
| 25/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.05600 | 0.05900 | 1,000 |
| 25/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.04600 | 0.04800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.08700 | 8.08690 | 39,232 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.12500 | 1.12500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.36600 | 0.37600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.29900 | 0.30700 | 3 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.77700 | 0.78300 | 5,000 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.70500 | 1.70300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.94800 | 1.94600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.71600 | 0.72400 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.43800 | 0.44800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.89900 | 1.89700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.19900 | 1.19800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.63500 | 0.64500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.39300 | 0.40300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.65700 | 1.65400 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.68700 | 0.69600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.56200 | 1.55900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.60900 | 1.60600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.75300 | 1.75100 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.99700 | 1.99500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.37900 | 0.38900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.08300 | 1.08400 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.16800 | 1.16800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.15600 | 1.15600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.03000 | 1.03200 | 30,100 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.95000 | 0.95300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.33200 | 1.33000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.99000 | 0.99200 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.37700 | 1.37500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.74600 | 0.75300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.54600 | 0.55700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.84200 | 0.84600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.42200 | 0.43300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.42200 | 1.42000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.40700 | 0.41800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.28700 | 1.28600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.52700 | 0.53700 | 5,000 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.07200 | 1.07200 | 10,000 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.46800 | 1.46600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.80900 | 0.81400 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.45500 | 0.46500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.58800 | 0.59900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.11400 | 1.11400 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.51500 | 1.51300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.61100 | 0.62100 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.50800 | 0.51800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.56700 | 0.57700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.47200 | 0.48200 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.87600 | 0.88000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.91100 | 0.91400 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.24300 | 1.24200 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.65900 | 0.66900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.49000 | 0.50000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.50300 | 0.51300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.27200 | 0.28200 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.05600 | 0.05500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.12400 | 0.12700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.13900 | 0.14300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.53500 | 0.54500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.38000 | 0.39000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.47100 | 0.48100 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.32400 | 0.33400 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02800 | 0.02600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.07700 | 0.07700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.35100 | 0.36200 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.56800 | 0.57800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.17200 | 0.17700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.03100 | 0.02900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.08500 | 0.08500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.44000 | 0.45000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.05000 | 0.04900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.67000 | 0.68100 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03500 | 0.03300 | 10,000 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.63500 | 0.64600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.15500 | 0.15900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.40900 | 0.42000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.20900 | 0.21600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.04000 | 0.03800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.10300 | 0.10500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04500 | 0.04300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.11300 | 0.11600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.09300 | 0.09500 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06900 | 0.06900 | 1,000 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.06700 | 0.06700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.08200 | 0.08300 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.74200 | 0.75200 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02200 | 0.01900 | 2,420 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02500 | 0.02200 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.25000 | 0.25900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02000 | 0.01700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.70600 | 0.71600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.29800 | 0.30800 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.06200 | 0.06100 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.60100 | 0.61100 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.22900 | 0.23700 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01800 | 0.01600 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.19000 | 0.19600 | 2,420 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.01200 | 1.02000 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.77900 | 0.78900 | 0 |
| 25/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.07400 | 0.07400 | 0 |
| 25/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.17900 | 8.17830 | 22,037 |
| 25/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.10200 | 1.10600 | 0 |
| 25/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.06600 | 1.07000 | 0 |
| 25/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.14000 | 1.14300 | 0 |
| 25/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.16100 | 0.16500 | 0 |
| 25/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.18700 | 0.19200 | 0 |
| 25/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.17300 | 0.17800 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.26980 | 8.26800 | 979 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.28100 | 1.28500 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.24600 | 1.25100 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.31700 | 1.32000 | 16,000 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.21200 | 1.21800 | 37,000 |
| 25/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.50500 | 0.51500 | 4,000 |
| 25/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.52600 | 0.53700 | 360 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.89300 | 0.90500 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.65000 | 0.66200 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.98000 | 0.99400 | 4,000 |
| 25/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.43500 | 1.44700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.52300 | 0.53700 | 360 |
| 25/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.35600 | 1.36900 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.19700 | 0.20200 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.24200 | 0.25000 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.22600 | 0.23300 | 0 |
| 25/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.21100 | 0.21700 | 0 |
| 25/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.35210 | 8.34930 | 0 |
| 25/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.12400 | 1.13400 | 0 |
| 25/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.10100 | 1.11200 | 0 |
| 25/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.14700 | 1.15700 | 0 |
| 25/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.99700 | 1.00900 | 300 |
| 25/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.65400 | 0.66500 | 540 |
| 25/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.40200 | 1.41600 | 0 |
| 25/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.44500 | 0.45800 | 0 |
| 25/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.64500 | 0.66000 | 540 |
| 25/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.49900 | 0.51300 | 0 |
| 25/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.47200 | 0.48500 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.43360 | 8.43130 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.15600 | 1.16800 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.13700 | 1.15000 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.17500 | 1.18700 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.78100 | 0.79200 | 180 |
| 25/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.09900 | 1.11300 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.76500 | 0.78200 | 180 |
| 25/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.64100 | 0.65600 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.44700 | 1.46100 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.70300 | 0.71900 | 0 |
| 25/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.67200 | 0.68700 | 0 |
| 25/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.15570 | 9.15490 | 0 |
| 25/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.88800 | 1.90300 | 0 |
| 25/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.06800 | 2.08600 | 200 |
| 25/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.90600 | 1.92200 | 0 |
| 25/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.87000 | 1.88400 | 0 |
| 25/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.26400 | 1.27900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.20000 | 1.21700 | 0 |
| 25/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.91200 | 0.93100 | 0 |
| 25/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.23200 | 1.24800 | 0 |
| 25/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.25290 | 10.25210 | 0 |
| 25/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.59300 | 2.61000 | 0 |
| 25/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.57600 | 2.59300 | 0 |
| 25/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.61000 | 2.62800 | 0 |
| 25/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.50700 | 1.52600 | 0 |
| 25/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.57300 | 1.59100 | 0 |
| 25/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.54000 | 1.55800 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.98940 | 7.98980 | 423 |
| 25/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.00217 | 1.00223 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.95432 | 0.95445 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.05030 | 1.05032 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01090 | 0.01052 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01492 | 0.01465 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01277 | 0.01243 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.08700 | 8.08690 | 12 |
| 25/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.74577 | 0.75293 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.71596 | 0.72395 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.77664 | 0.78300 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.18964 | 0.19610 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.22896 | 0.23705 | 0 |
| 25/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.20877 | 0.21603 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.75670 | 12.73980 | 16,007 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.15200 | 1.13700 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.10900 | 1.09400 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.19600 | 1.18000 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.72000 | 0.71300 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.48000 | 1.46300 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.94200 | 0.92900 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.06600 | 1.05100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.26600 | 2.24900 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.06800 | 2.05100 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.05900 | 0.06100 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.08500 | 0.08900 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.16300 | 0.17300 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.03900 | 0.04000 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.05200 | 0.05400 | 0 |
| 25/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.04500 | 0.04700 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.89900 | 12.88170 | 6,848 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.58700 | 1.57200 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.54500 | 1.53000 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.63000 | 1.61500 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.50200 | 1.48800 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.24800 | 1.23400 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.98300 | 1.96600 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.31600 | 1.30200 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 1.00300 | 0.98900 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.67300 | 1.65800 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.07400 | 2.05700 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.89300 | 1.87700 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.38700 | 1.37300 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.18800 | 0.19100 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.09400 | 0.09500 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.07500 | 0.07500 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.12400 | 0.12600 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.40400 | 0.40700 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.21700 | 0.22000 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.08400 | 0.08400 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.24900 | 0.25200 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.15300 | 0.15600 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.13100 | 0.13300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.14600 | 0.14800 | 0 |
| 25/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.13800 | 0.14000 | 0 |
| 25/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.03220 | 13.01540 | 2,852 |
| 25/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.50700 | 1.49800 | 0 |
| 25/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.47500 | 1.46600 | 0 |
| 25/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.53900 | 1.53000 | 0 |
| 25/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.30700 | 0.31500 | 0 |
| 25/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.34300 | 0.35100 | 0 |
| 25/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.32500 | 0.33300 | 0 |
| 25/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10540 | 0.10500 | 5,530 |
| 25/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02542 | 0.02502 | 0 |
| 25/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01555 | 0.01516 | 0 |
| 25/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03540 | 0.03500 | 0 |
| 25/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 25/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00015 | 0.00016 | 0 |
| 25/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 25/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10690 | 0.10650 | 6 |
| 25/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01762 | 0.01729 | 0 |
| 25/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02699 | 0.02659 | 0 |
| 25/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01024 | 0.01013 | 0 |
| 25/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00334 | 0.00363 | 0 |
| 25/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00009 | 0.00009 | 0 |
| 25/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00072 | 0.00079 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.10660 | 11.09080 | 28,996 |
| 25/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.32200 | 1.31000 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.27300 | 1.26200 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.37000 | 1.35800 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.12800 | 1.11800 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.56600 | 1.55300 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.81300 | 1.79900 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.71400 | 1.70000 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.17700 | 0.18800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.17600 | 1.16600 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.20700 | 0.21800 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.61600 | 1.60200 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.40200 | 0.41200 | 8,220 |
| 25/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.90500 | 0.90000 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.19600 | 0.20700 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.82100 | 0.81800 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.08200 | 1.07300 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.51700 | 1.50400 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.32000 | 0.33200 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.99200 | 0.98500 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.86300 | 0.85800 | 2,740 |
| 25/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.42700 | 0.43600 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.15200 | 0.16300 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.03700 | 1.02800 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.03000 | 0.03700 | 2,740 |
| 25/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.05600 | 0.06700 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.27000 | 0.29500 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.94500 | 0.97200 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.03500 | 0.04400 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.41300 | 0.44100 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.02500 | 0.03200 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.06400 | 0.07700 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.73900 | 0.76600 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.04800 | 0.05900 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.29500 | 0.32100 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 8,220 |
| 25/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.70000 | 0.72700 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01900 | 0.02500 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.82000 | 0.84700 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.02100 | 0.02700 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01600 | 0.02100 | 0 |
| 25/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01500 | 0.01900 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.23990 | 11.22310 | 9,991 |
| 25/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.50800 | 0.51700 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.74700 | 0.75200 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.43600 | 0.44500 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.72300 | 0.72900 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.57700 | 0.58500 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.74900 | 1.73700 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.27100 | 1.26200 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.23000 | 1.22400 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.31200 | 1.30300 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.21600 | 2.20100 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.15500 | 1.15000 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.52600 | 1.51500 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.26400 | 2.24900 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.43900 | 1.42900 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.91300 | 0.91200 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.82400 | 0.82700 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.11800 | 1.11400 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.65600 | 0.66300 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05900 | 0.06400 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.63700 | 0.66200 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.43300 | 0.45600 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.94600 | 0.97200 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.40700 | 0.42900 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.76800 | 0.79400 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.51600 | 0.54000 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.17800 | 0.19100 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.33400 | 0.35400 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.27300 | 0.28900 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.09900 | 0.10600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02400 | 0.02600 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.08600 | 0.09200 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.16500 | 0.17700 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02600 | 0.02800 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.12200 | 0.13000 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.14000 | 0.15100 | 0 |
| 25/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13100 | 0.13900 | 0 |
| 25/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.36770 | 11.34980 | 14,109 |
| 25/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.26200 | 1.25800 | 0 |
| 25/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.22900 | 1.22600 | 0 |
| 25/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.29400 | 1.29000 | 0 |
| 25/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.27600 | 0.29000 | 0 |
| 25/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.31100 | 0.32600 | 0 |
| 25/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.29400 | 0.30800 | 0 |
| 25/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.49420 | 11.47360 | 250 |
| 25/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.27900 | 1.26600 | 0 |
| 25/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.24800 | 1.23600 | 0 |
| 25/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.30900 | 1.29600 | 0 |
| 25/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.49000 | 0.49800 | 0 |
| 25/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.52900 | 0.53800 | 0 |
| 25/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.51000 | 0.51800 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.29230 | 8.27590 | 12,363 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.64500 | 1.62800 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.59500 | 1.57900 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.69500 | 1.67800 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.82100 | 0.80700 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 1.00800 | 0.99400 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02900 | 0.03100 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 25/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.30860 | 8.29270 | 22,755 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.11900 | 1.10500 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.07600 | 1.06300 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.16300 | 1.14900 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.99200 | 0.97900 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.38900 | 1.37300 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.72100 | 0.71000 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.95100 | 0.93800 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.34300 | 1.32700 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.11600 | 2.10000 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.61800 | 0.60800 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.20900 | 0.21500 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.03400 | 0.03400 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.09200 | 0.09500 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.16200 | 0.16700 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03000 | 0.03000 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.08300 | 0.08600 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.05400 | 0.05600 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.06700 | 0.07000 | 0 |
| 25/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.06000 | 0.06200 | 0 |
| 25/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.32900 | 8.31040 | 6,159 |
| 25/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.88600 | 0.87300 | 0 |
| 25/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.85100 | 0.83900 | 0 |
| 25/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.92100 | 0.90800 | 0 |
| 25/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.19200 | 0.19800 | 0 |
| 25/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.22200 | 0.22900 | 0 |
| 25/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.20700 | 0.21300 | 0 |
| 25/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.25410 | 9.23180 | 0 |
| 25/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.19500 | 2.17600 | 0 |
| 25/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.15100 | 2.13200 | 0 |
| 25/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.23800 | 2.21900 | 0 |
| 25/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.23400 | 0.23700 | 0 |
| 25/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.24700 | 0.25000 | 0 |
| 25/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.24100 | 0.24400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.85270 | 7.94270 | 25 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.62900 | 0.71000 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.58500 | 0.66500 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.67300 | 0.75600 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.32600 | 0.38800 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.05700 | 1.14600 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.35700 | 0.42200 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.00800 | 1.09700 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.50200 | 0.57800 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.95900 | 1.04800 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.46200 | 0.53600 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05900 | 0.04300 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04900 | 0.03500 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.10400 | 0.07900 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.12300 | 0.09500 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02000 | 0.01300 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03200 | 0.02200 | 0 |
| 25/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02600 | 0.01700 | 0 |
| 25/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.93480 | 8.02400 | 0 |
| 25/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.55600 | 0.62200 | 0 |
| 25/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.52600 | 0.58800 | 0 |
| 25/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.58900 | 0.65700 | 0 |
| 25/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15400 | 0.13300 | 0 |
| 25/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.19100 | 0.16400 | 0 |
| 25/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.17100 | 0.14800 | 0 |
| 25/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.07610 | 0.07290 | 12,659 |
| 25/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.08750 | 0.08560 | 18,519 |
| 25/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.19400 | 0.18940 | 12,423 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.38880 | 0.39410 | 100,000 |
| 25/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.15600 | 0.15780 | 100,000 |
| 25/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.21870 | 0.21290 | 12,346 |
| 25/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.08150 | 9.03940 | 50 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.82800 | 0.79200 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.78700 | 0.75200 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.87100 | 0.83400 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.66900 | 0.63700 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.96100 | 0.92000 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.19800 | 1.15600 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.63200 | 0.60100 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.42200 | 0.40200 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.23800 | 0.22900 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.31500 | 0.30100 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.70700 | 0.67400 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.10200 | 1.06000 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.34400 | 1.30200 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.47400 | 0.45200 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.44100 | 1.40000 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.53100 | 0.50700 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.39800 | 0.37900 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.59700 | 0.56800 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.29700 | 0.28500 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.22500 | 0.21700 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.59400 | 0.62800 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.41600 | 0.44600 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.11600 | 0.12900 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.26700 | 0.29000 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.15000 | 0.16800 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.19300 | 0.21300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 25/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.07600 | 0.08500 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.38400 | 0.41200 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.55700 | 0.59000 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.24100 | 0.26300 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.10100 | 0.11200 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.03000 | 0.03100 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.08800 | 0.09800 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.04000 | 0.04500 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.05600 | 0.06300 | 0 |
| 25/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.04700 | 0.05300 | 0 |
| 25/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.21370 | 9.17140 | 0 |
| 25/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.85800 | 0.82100 | 0 |
| 25/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.82800 | 0.79100 | 0 |
| 25/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.89000 | 0.85200 | 0 |
| 25/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.22600 | 0.23100 | 0 |
| 25/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.26400 | 0.27000 | 0 |
| 25/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.24400 | 0.25000 | 0 |
| 25/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,213.05000 | 16,185.90000 | 0 |
| 25/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.25620 | 1.25350 | 0 |
| 25/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15970 | 0.15730 | 0 |
| 25/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.20760 | 0.20500 | 0 |
| 25/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.11430 | 0.11250 | 0 |
| 25/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00810 | 0.00900 | 0 |
| 25/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00140 | 0.00150 | 0 |
| 25/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00350 | 0.00380 | 0 |
| 25/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.27260 | 1.26980 | 0 |
| 25/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11260 | 0.11220 | 0 |
| 25/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14550 | 0.14420 | 0 |
| 25/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08730 | 0.08760 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06470 | 0.06780 | 0 |
| 25/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02290 | 0.02440 | 0 |
| 25/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04000 | 0.04240 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.06990 | 7.98940 | 299,444 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.75300 | 0.68500 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.71000 | 0.64500 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.79600 | 0.72700 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.32400 | 1.24500 | 6,425 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.32800 | 0.29700 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.84100 | 0.76900 | 5,560 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.92100 | 1.84000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.08000 | 1.00200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.63000 | 0.56900 | 11,280 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.62200 | 1.54100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.67100 | 1.59100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.82100 | 1.74100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.30800 | 0.27800 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.12000 | 2.04000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.66900 | 0.60600 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.37400 | 1.29400 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.14700 | 0.13500 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.13200 | 0.12100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.59100 | 0.53300 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.27000 | 0.24500 | 100 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.12500 | 0.11500 | 10,750 |
| 26/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.27500 | 1.19600 | 200 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.37500 | 0.33800 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.48700 | 0.43900 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.22600 | 1.14700 | 560 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.77100 | 1.69100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.72100 | 1.64100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.07000 | 1.99000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.42700 | 0.38500 | 1,000 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.55400 | 0.49900 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.47300 | 1.39300 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.22000 | 2.14000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.40000 | 0.36100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.88800 | 0.81300 | 12,300 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.52200 | 1.44200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.21000 | 0.19100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.25400 | 0.23000 | 560 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.97100 | 1.89000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.93500 | 0.86000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.17700 | 1.09900 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.98300 | 0.90700 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.42300 | 1.34300 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.87100 | 1.79000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.22400 | 0.20300 | 400 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.57200 | 1.49200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.12800 | 1.05000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.51900 | 0.46800 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.19800 | 0.18000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.23800 | 0.21600 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.45600 | 0.41100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.03100 | 0.95400 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.28800 | 0.26100 | 11,340 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.02000 | 1.94000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.35100 | 0.31600 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.23100 | 0.27700 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.31800 | 0.37200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.13600 | 0.17200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.41800 | 0.47700 | 100 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.52800 | 0.59100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.09900 | 0.12900 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.45400 | 0.51400 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 1,000 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01500 | 0.02100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.38400 | 0.44100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.49000 | 0.55200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 560 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.18000 | 0.22200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01800 | 0.02400 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 5,000 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.08400 | 0.11000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.15700 | 0.19600 | 5,128 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.11700 | 0.15000 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.20500 | 0.24900 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.89400 | 2.97400 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.83300 | 3.91400 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.35000 | 0.40600 | 400 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.07100 | 0.09400 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.72700 | 0.79600 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.81200 | 0.88200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.85500 | 0.92600 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 16,340 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04900 | 0.06700 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.28800 | 0.33900 | 10,750 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02100 | 0.03000 | 800 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.06000 | 0.08000 | 12,000 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.25800 | 0.30800 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02600 | 0.03800 | 3,780 |
| 26/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04000 | 0.05600 | 1,000 |
| 26/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.03300 | 0.04600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.16840 | 8.08700 | 40,461 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.19700 | 1.12500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.15400 | 1.08300 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.24100 | 1.16800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.22800 | 1.15600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.10000 | 1.03000 | 30,100 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.01700 | 0.95000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.40700 | 1.33200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.05800 | 0.99000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.45300 | 1.37700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.80100 | 0.74600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.58600 | 0.54600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.90100 | 0.84200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.45400 | 0.42200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.49900 | 1.42200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.43800 | 0.40700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.36200 | 1.28700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.56500 | 0.52700 | 5,000 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.14200 | 1.07200 | 10,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.54600 | 1.46800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.86700 | 0.80900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.48800 | 0.45500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.63100 | 0.58800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.18500 | 1.11400 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.59200 | 1.51500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.65600 | 0.61100 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.54500 | 0.50800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.60800 | 0.56700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.50700 | 0.47200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.93700 | 0.87600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.97700 | 0.91100 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.31700 | 1.24300 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.70900 | 0.65900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.52500 | 0.49000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.83300 | 0.77700 | 5,000 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.78400 | 1.70500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.02800 | 1.94800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.76900 | 0.71600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.39300 | 0.36600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.32000 | 0.29900 | 3 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.68700 | 1.60900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.83200 | 1.75300 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.07700 | 1.99700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.40700 | 0.37900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.47100 | 0.43800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.97900 | 1.89900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.27200 | 1.19900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.68100 | 0.63500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.42200 | 0.39300 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.73500 | 1.65700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.73900 | 0.68700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.64000 | 1.56200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.22100 | 0.25000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.65400 | 0.70600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.26300 | 0.29800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05400 | 0.06200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.55300 | 0.60100 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.68900 | 0.74200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01900 | 0.02200 | 2,420 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.95200 | 1.01200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.72500 | 0.77900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.20100 | 0.22900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.16500 | 0.19000 | 2,420 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.45700 | 0.50300 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.24100 | 0.27200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04900 | 0.05600 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10900 | 0.12400 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.11900 | 0.13900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.48900 | 0.53500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.34000 | 0.38000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.42700 | 0.47100 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.28800 | 0.32400 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02400 | 0.02800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06700 | 0.07700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.31300 | 0.35100 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.52000 | 0.56800 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.14900 | 0.17200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07400 | 0.08500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.39700 | 0.44000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04400 | 0.05000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.62000 | 0.67000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03100 | 0.03500 | 10,000 |
| 26/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.58600 | 0.63500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.13300 | 0.15500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.36800 | 0.40900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.18300 | 0.20900 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03500 | 0.04000 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.09000 | 0.10300 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03900 | 0.04500 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09900 | 0.11300 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.08200 | 0.09300 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06000 | 0.06900 | 1,000 |
| 26/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05900 | 0.06700 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.07200 | 0.08200 | 0 |
| 26/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06500 | 0.07400 | 0 |
| 26/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.26200 | 8.17900 | 22,037 |
| 26/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.17200 | 1.10200 | 0 |
| 26/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.13400 | 1.06600 | 0 |
| 26/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.21000 | 1.14000 | 0 |
| 26/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.14800 | 0.16100 | 0 |
| 26/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.17200 | 0.18700 | 0 |
| 26/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.16000 | 0.17300 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.35440 | 8.26980 | 979 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.34700 | 1.28100 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.31200 | 1.24600 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.38400 | 1.31700 | 16,000 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.27700 | 1.21200 | 37,000 |
| 26/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.55500 | 0.52600 | 360 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.94100 | 0.89300 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.68700 | 0.65000 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.53300 | 0.50500 | 4,000 |
| 26/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.93300 | 0.98000 | 4,000 |
| 26/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.37900 | 1.43500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.48700 | 0.52300 | 360 |
| 26/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.30100 | 1.35600 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.18000 | 0.19700 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.22300 | 0.24200 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.20800 | 0.22600 | 0 |
| 26/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.19300 | 0.21100 | 0 |
| 26/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.45570 | 8.35210 | 0 |
| 26/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.18700 | 1.12400 | 0 |
| 26/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.69300 | 0.65400 | 540 |
| 26/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.05500 | 0.99700 | 300 |
| 26/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.16300 | 1.10100 | 0 |
| 26/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.21100 | 1.14700 | 0 |
| 26/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.40500 | 0.44500 | 0 |
| 26/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.59900 | 0.64500 | 540 |
| 26/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.45700 | 0.49900 | 0 |
| 26/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.33700 | 1.40200 | 0 |
| 26/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.43100 | 0.47200 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.57480 | 8.43360 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.23500 | 1.15600 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.21600 | 1.13700 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.25600 | 1.17500 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.84000 | 0.78100 | 180 |
| 26/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.17800 | 1.09900 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.70300 | 0.76500 | 180 |
| 26/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.58100 | 0.64100 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.36500 | 1.44700 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.64100 | 0.70300 | 0 |
| 26/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.61000 | 0.67200 | 0 |
| 26/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.63020 | 9.15570 | 0 |
| 26/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 2.19000 | 1.88800 | 0 |
| 26/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 2.17300 | 1.87000 | 0 |
| 26/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 2.20700 | 1.90600 | 0 |
| 26/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.38100 | 2.06800 | 200 |
| 26/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.02700 | 1.20000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.75100 | 0.91200 | 0 |
| 26/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.09300 | 1.26400 | 0 |
| 26/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.06000 | 1.23200 | 0 |
| 26/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.33400 | 10.25290 | 0 |
| 26/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.64200 | 2.59300 | 0 |
| 26/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.62500 | 2.57600 | 0 |
| 26/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.65900 | 2.61000 | 0 |
| 26/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.47500 | 1.50700 | 0 |
| 26/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.54100 | 1.57300 | 0 |
| 26/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.50800 | 1.54000 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.06990 | 7.98940 | 423 |
| 26/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.07961 | 1.00217 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.03123 | 0.95432 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.12822 | 1.05030 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00832 | 0.01090 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01133 | 0.01492 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00971 | 0.01277 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.16840 | 8.08700 | 177 |
| 26/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.80063 | 0.74577 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.76915 | 0.71596 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.83317 | 0.77664 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.16477 | 0.18964 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.20075 | 0.22896 | 0 |
| 26/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.18223 | 0.20877 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.83010 | 12.75670 | 16,107 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.21600 | 1.15200 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.17100 | 1.10900 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.14000 | 2.06800 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.12700 | 1.06600 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.33800 | 2.26600 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.26200 | 1.19600 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.76000 | 0.72000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.55000 | 1.48000 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.99800 | 0.94200 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.06800 | 0.08500 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02000 | 0.02300 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.13000 | 0.16300 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.03200 | 0.03900 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.04700 | 0.05900 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.04100 | 0.05200 | 0 |
| 26/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.03600 | 0.04500 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.97360 | 12.89900 | 6,848 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.64200 | 1.58700 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.59900 | 1.54500 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.68600 | 1.63000 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.95500 | 1.89300 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.55600 | 1.50200 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.29000 | 1.24800 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.04600 | 1.98300 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.36000 | 1.31600 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 1.03900 | 1.00300 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.73000 | 1.67300 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.13800 | 2.07400 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.43300 | 1.38700 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.15900 | 0.18800 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.06400 | 0.07500 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.10600 | 0.12400 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.36500 | 0.40400 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.18600 | 0.21700 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.07200 | 0.08400 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.21600 | 0.24900 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.13200 | 0.15300 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.08100 | 0.09400 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.11200 | 0.13100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.12500 | 0.14600 | 0 |
| 26/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.11800 | 0.13800 | 0 |
| 26/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.11030 | 13.03220 | 2,852 |
| 26/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.55000 | 1.50700 | 0 |
| 26/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.58300 | 1.53900 | 0 |
| 26/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.51800 | 1.47500 | 0 |
| 26/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.30800 | 0.34300 | 0 |
| 26/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.27300 | 0.30700 | 0 |
| 26/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.29000 | 0.32500 | 0 |
| 26/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10630 | 0.10540 | 5,530 |
| 26/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02632 | 0.02542 | 0 |
| 26/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03630 | 0.03540 | 0 |
| 26/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01640 | 0.01555 | 0 |
| 26/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00010 | 0.00015 | 0 |
| 26/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 26/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 26/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10780 | 0.10690 | 6 |
| 26/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01844 | 0.01762 | 0 |
| 26/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02787 | 0.02699 | 0 |
| 26/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.01088 | 0.01024 | 0 |
| 26/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00308 | 0.00334 | 0 |
| 26/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00007 | 0.00009 | 0 |
| 26/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00064 | 0.00072 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.14350 | 11.10660 | 28,996 |
| 26/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.35800 | 1.32200 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.30900 | 1.27300 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.40700 | 1.37000 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.16400 | 1.12800 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.60300 | 1.56600 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.85000 | 1.81300 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.75100 | 1.71400 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.18100 | 0.17700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.21200 | 1.17600 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.21200 | 0.20700 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.65200 | 1.61600 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.41900 | 0.40200 | 8,220 |
| 26/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.93700 | 0.90500 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.20100 | 0.19600 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.85200 | 0.82100 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.11600 | 1.08200 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.55400 | 1.51700 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.33200 | 0.32000 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 1.02500 | 0.99200 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.89400 | 0.86300 | 2,740 |
| 26/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.44400 | 0.42700 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.15500 | 0.15200 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.07100 | 1.03700 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.02800 | 0.03000 | 2,740 |
| 26/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.05100 | 0.05600 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.25100 | 0.27000 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.91200 | 0.94500 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.03200 | 0.03500 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.38900 | 0.41300 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.05900 | 0.06400 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.70800 | 0.73900 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.04400 | 0.04800 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.27600 | 0.29500 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 8,220 |
| 26/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.66900 | 0.70000 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.78800 | 0.82000 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 26/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.27830 | 11.23990 | 9,991 |
| 26/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.30200 | 1.27100 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.26100 | 1.23000 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.34400 | 1.31200 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.25300 | 2.21600 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.18400 | 1.15500 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.56000 | 1.52600 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.30100 | 2.26400 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.47200 | 1.43900 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.93700 | 0.91300 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.84500 | 0.82400 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.14700 | 1.11800 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.67200 | 0.65600 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.51900 | 0.50800 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.76600 | 0.74700 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.44400 | 0.43600 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.74100 | 0.72300 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.78400 | 1.74900 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.59000 | 0.57700 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.61200 | 0.63700 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05600 | 0.05900 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.41300 | 0.43300 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.91600 | 0.94600 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.38800 | 0.40700 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.74100 | 0.76800 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.49400 | 0.51600 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.16900 | 0.17800 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.31700 | 0.33400 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.25900 | 0.27300 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.09400 | 0.09900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02300 | 0.02400 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.08200 | 0.08600 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.15600 | 0.16500 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02500 | 0.02600 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.11600 | 0.12200 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.13300 | 0.14000 | 0 |
| 26/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.12400 | 0.13100 | 0 |
| 26/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.40890 | 11.36770 | 14,109 |
| 26/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.29000 | 1.26200 | 0 |
| 26/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.25700 | 1.22900 | 0 |
| 26/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.32300 | 1.29400 | 0 |
| 26/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.26400 | 0.27600 | 0 |
| 26/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.29800 | 0.31100 | 0 |
| 26/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.28100 | 0.29400 | 0 |
| 26/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.53830 | 11.49420 | 250 |
| 26/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.26900 | 1.27900 | 0 |
| 26/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.23800 | 1.24800 | 0 |
| 26/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.30000 | 1.30900 | 0 |
| 26/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.43700 | 0.49000 | 0 |
| 26/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.47500 | 0.52900 | 0 |
| 26/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.45600 | 0.51000 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.28670 | 8.29230 | 12,363 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.64100 | 1.64500 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.59200 | 1.59500 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.69200 | 1.69500 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.81400 | 0.82100 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 1.00600 | 1.00800 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02700 | 0.02900 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 26/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.30660 | 8.30860 | 22,698 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.12500 | 1.11900 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.08100 | 1.07600 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.16900 | 1.16300 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.99500 | 0.99200 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.39600 | 1.38900 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.72600 | 0.72100 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.95300 | 0.95100 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.35000 | 1.34300 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.62400 | 0.61800 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.11900 | 2.11600 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01200 | 0.00700 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.21700 | 0.20900 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04300 | 0.03400 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.09600 | 0.09200 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.16900 | 0.16200 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03900 | 0.03000 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.08800 | 0.08300 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06200 | 0.05400 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.07400 | 0.06700 | 0 |
| 26/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.06800 | 0.06000 | 0 |
| 26/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.32980 | 8.32900 | 6,159 |
| 26/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.89500 | 0.88600 | 0 |
| 26/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.92900 | 0.92100 | 0 |
| 26/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.86100 | 0.85100 | 0 |
| 26/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.23100 | 0.22200 | 0 |
| 26/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.19900 | 0.19200 | 0 |
| 26/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.21500 | 0.20700 | 0 |
| 26/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.22050 | 9.25410 | 0 |
| 26/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.31900 | 2.19500 | 0 |
| 26/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.27900 | 2.15100 | 0 |
| 26/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.36000 | 2.23800 | 0 |
| 26/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.39000 | 0.23400 | 0 |
| 26/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.40900 | 0.24700 | 0 |
| 26/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.39900 | 0.24100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.94740 | 7.85270 | 25 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.71400 | 0.62900 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.66900 | 0.58500 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.76000 | 0.67300 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.38700 | 0.32600 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.15100 | 1.05700 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.42200 | 0.35700 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.10200 | 1.00800 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.58100 | 0.50200 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.53900 | 0.46200 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.05200 | 0.95900 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04200 | 0.05900 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03400 | 0.04900 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.07500 | 0.10400 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.09000 | 0.12300 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01300 | 0.02000 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02200 | 0.03200 | 0 |
| 26/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01700 | 0.02600 | 0 |
| 26/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.03010 | 7.93480 | 0 |
| 26/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.62500 | 0.55600 | 0 |
| 26/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.59100 | 0.52600 | 0 |
| 26/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.66100 | 0.58900 | 0 |
| 26/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.13100 | 0.15400 | 0 |
| 26/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.16100 | 0.19100 | 0 |
| 26/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.14500 | 0.17100 | 0 |
| 26/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.08560 | 0.07610 | 12,659 |
| 26/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.09310 | 0.08750 | 18,519 |
| 26/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.18200 | 0.19400 | 12,423 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.41230 | 0.38880 | 100,000 |
| 26/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.13360 | 0.15600 | 100,000 |
| 26/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.20760 | 0.21870 | 12,346 |
| 26/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.13570 | 9.08150 | 50 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.87500 | 0.82800 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.83200 | 0.78700 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.91800 | 0.87100 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.71100 | 0.66900 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 1.01200 | 0.96100 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.25100 | 1.19800 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.67300 | 0.63200 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.44900 | 0.42200 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.25100 | 0.23800 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.33400 | 0.31500 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.75000 | 0.70700 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.15500 | 1.10200 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.39700 | 1.34400 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.50500 | 0.47400 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.49500 | 1.44100 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.56600 | 0.53100 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.42300 | 0.39800 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.63600 | 0.59700 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.23700 | 0.22500 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.31500 | 0.29700 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.37900 | 0.41600 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.55100 | 0.59400 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.10000 | 0.11600 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.23700 | 0.26700 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.13000 | 0.15000 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.16900 | 0.19300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 26/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.06400 | 0.07600 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.34800 | 0.38400 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.51500 | 0.55700 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.21300 | 0.24100 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.08700 | 0.10100 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02600 | 0.03000 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.07500 | 0.08800 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.03200 | 0.04000 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.04600 | 0.05600 | 0 |
| 26/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.03900 | 0.04700 | 0 |
| 26/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.26950 | 9.21370 | 0 |
| 26/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.89500 | 0.85800 | 0 |
| 26/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.86300 | 0.82800 | 0 |
| 26/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.92700 | 0.89000 | 0 |
| 26/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.20800 | 0.22600 | 0 |
| 26/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.24400 | 0.26400 | 0 |
| 26/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.22600 | 0.24400 | 0 |
| 26/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,326.08000 | 16,213.05000 | 0 |
| 26/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.27000 | 1.25620 | 0 |
| 26/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.17260 | 0.15970 | 0 |
| 26/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.12590 | 0.11430 | 0 |
| 26/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.22110 | 0.20760 | 0 |
| 26/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00110 | 0.00140 | 0 |
| 26/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00590 | 0.00810 | 0 |
| 26/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00260 | 0.00350 | 0 |
| 26/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.28620 | 1.27260 | 0 |
| 26/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.12250 | 0.11260 | 0 |
| 26/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15640 | 0.14550 | 0 |
| 26/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.09470 | 0.08730 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05850 | 0.06470 | 0 |
| 26/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02020 | 0.02290 | 0 |
| 26/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03630 | 0.04000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.76470 | 8.06990 | 303,085 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.49300 | 0.75300 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.45900 | 0.71000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.53000 | 0.79600 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.02300 | 1.32400 | 6,425 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.18900 | 0.32800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.56900 | 0.84100 | 5,560 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.61600 | 1.92100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.78300 | 1.08000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.39600 | 0.63000 | 11,280 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.31800 | 1.62200 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.36800 | 1.67100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.51600 | 1.82100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.17600 | 0.30800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 1.81500 | 2.12000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.42700 | 0.66900 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.07200 | 1.37400 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.97500 | 1.27500 | 200 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.21800 | 0.37500 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.29300 | 0.48700 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.92600 | 1.22600 | 560 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.46700 | 1.77100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.41700 | 1.72100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.76600 | 2.07000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.25300 | 0.42700 | 1,000 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.34100 | 0.55400 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.17000 | 1.47300 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 1.91500 | 2.22000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.23500 | 0.40000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.60900 | 0.88800 | 12,300 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.21900 | 1.52200 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.11800 | 0.21000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.14400 | 0.25400 | 560 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.66600 | 1.97100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.65100 | 0.93500 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.87800 | 1.17700 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.69400 | 0.98300 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.12100 | 1.42300 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.56600 | 1.87100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.12600 | 0.22400 | 400 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.26900 | 1.57200 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.83000 | 1.12800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.31600 | 0.51900 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.11100 | 0.19800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.13400 | 0.23800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.27200 | 0.45600 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.08200 | 0.14700 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.07400 | 0.13200 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.73800 | 1.03100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.16400 | 0.28800 | 11,340 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.71600 | 2.02000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.20300 | 0.35100 | 12,579 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.36800 | 0.59100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.15400 | 0.27000 | 100 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.07000 | 0.12500 | 10,750 |
| 27/10/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.00500 | 0.01400 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.09800 | 0.00000 | 12,500 |
| 27/10/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 3.19000 | 2.89400 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 4.13600 | 3.83300 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.53900 | 0.35000 | 400 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.15300 | 0.07100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.38800 | 0.23100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.49900 | 0.31800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02300 | 0.01100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.96700 | 0.72700 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 1.05900 | 0.81200 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 1.10500 | 0.85500 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.83300 | 0.00000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.25700 | 0.13600 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.61900 | 0.41800 | 100 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.74600 | 0.52800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.20100 | 0.09900 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01500 | 0.00800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00200 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.66100 | 0.45400 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00600 | 0.00300 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.02900 | 0.01300 | 1,000 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01300 | 0.00700 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.03600 | 0.01500 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.57900 | 0.38400 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.70300 | 0.49000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00400 | 0.00200 | 560 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.32000 | 0.18000 | 560 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.04400 | 0.01800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 5,000 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.17600 | 0.08400 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.28800 | 0.15700 | 5,128 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.01100 | 0.00600 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.22800 | 0.11700 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.35300 | 0.20500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.01000 | 0.00500 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00700 | 0.00400 | 16,340 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.11200 | 0.04900 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.46100 | 0.28800 | 10,750 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00100 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.05400 | 0.02100 | 800 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.13100 | 0.06000 | 12,000 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01800 | 0.01000 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.42400 | 0.25800 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.06500 | 0.02600 | 3,780 |
| 27/10/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00800 | 0.00400 | 0 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.09400 | 0.04000 | 1,000 |
| 27/10/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.07800 | 0.03300 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.86070 | 8.16840 | 44,172 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.91600 | 1.19700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.27400 | 0.39300 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.22100 | 0.32000 | 3 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.61100 | 0.83300 | 5,000 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.48100 | 1.78400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.72200 | 2.02800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.56100 | 0.76900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.33100 | 0.47100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.67300 | 1.97900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.98700 | 1.27200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.49600 | 0.68100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.29500 | 0.42200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.43400 | 1.73500 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.53900 | 0.73900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.34100 | 1.64000 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.38700 | 1.68700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.52900 | 1.83200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.77100 | 2.07700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.28400 | 0.40700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.87800 | 1.15400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.95700 | 1.24100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.94600 | 1.22800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.83100 | 1.10000 | 30,100 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.76200 | 1.01700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.11600 | 1.40700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.79600 | 1.05800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.16000 | 1.45300 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.58500 | 0.80100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.42100 | 0.58600 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.66600 | 0.90100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.31800 | 0.45400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.20500 | 1.49900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.30600 | 0.43800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.07200 | 1.36200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.40400 | 0.56500 | 5,000 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.86700 | 1.14200 | 10,000 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.25000 | 1.54600 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.63700 | 0.86700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.34400 | 0.48800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.45700 | 0.63100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.90500 | 1.18500 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.29500 | 1.59200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.47600 | 0.65600 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.38800 | 0.54500 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.43900 | 0.60800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.35800 | 0.50700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.69700 | 0.93700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.72900 | 0.97700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.03000 | 1.31700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.51700 | 0.70900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.37300 | 0.52500 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.61200 | 0.45700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.35600 | 0.24100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.06900 | 0.04900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.16800 | 0.10900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.18600 | 0.11900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.64700 | 0.48900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.47800 | 0.34000 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.57700 | 0.42700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.41500 | 0.28800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.03400 | 0.02400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.09400 | 0.06700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.44600 | 0.31300 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.68300 | 0.52000 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.22600 | 0.14900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.03900 | 0.02800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.10600 | 0.07400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.54300 | 0.39700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.06100 | 0.04400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.79500 | 0.62000 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.04400 | 0.03100 | 10,000 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.75700 | 0.58600 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.20500 | 0.13300 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.51000 | 0.36800 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.27400 | 0.18300 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.04900 | 0.03500 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.13500 | 0.09000 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.05500 | 0.03900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.15100 | 0.09900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.12000 | 0.08200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.08500 | 0.06000 | 1,000 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.08200 | 0.05900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.10300 | 0.07200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.87300 | 0.68900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01800 | 0.01400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02600 | 0.01900 | 2,420 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.03000 | 0.02200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.32800 | 0.22100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02300 | 0.01700 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.83400 | 0.65400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.38500 | 0.26300 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.07600 | 0.05400 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.72000 | 0.55300 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.30000 | 0.20100 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.02000 | 0.01600 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.25000 | 0.16500 | 2,420 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.16000 | 0.95200 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.91300 | 0.72500 | 0 |
| 27/10/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.09100 | 0.06500 | 0 |
| 27/10/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.95180 | 8.26200 | 22,467 |
| 27/10/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.91600 | 1.17200 | 0 |
| 27/10/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.88500 | 1.13400 | 0 |
| 27/10/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.94700 | 1.21000 | 0 |
| 27/10/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.19500 | 0.14800 | 0 |
| 27/10/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.23300 | 0.17200 | 0 |
| 27/10/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.21400 | 0.16000 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.04110 | 8.35440 | 979 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.08600 | 1.34700 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.05400 | 1.31200 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.11900 | 1.38400 | 16,000 |
| 27/10/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.53300 | 0.68700 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.02500 | 1.27700 | 37,000 |
| 27/10/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.42500 | 0.55500 | 360 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.75000 | 0.94100 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.40800 | 0.53300 | 4,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.60900 | 0.48700 | 360 |
| 27/10/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.48400 | 1.30100 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.09200 | 0.93300 | 4,000 |
| 27/10/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.56700 | 1.37900 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.22800 | 0.18000 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.28400 | 0.22300 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.26300 | 0.20800 | 0 |
| 27/10/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.24500 | 0.19300 | 0 |
| 27/10/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.12280 | 8.45570 | 0 |
| 27/10/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.96400 | 1.18700 | 0 |
| 27/10/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.94300 | 1.16300 | 0 |
| 27/10/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.98500 | 1.21100 | 0 |
| 27/10/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.84900 | 1.05500 | 300 |
| 27/10/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.54200 | 0.69300 | 540 |
| 27/10/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.51900 | 1.33700 | 0 |
| 27/10/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.51200 | 0.40500 | 0 |
| 27/10/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.72600 | 0.59900 | 540 |
| 27/10/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.57000 | 0.45700 | 0 |
| 27/10/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.54100 | 0.43100 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.20500 | 8.57480 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.99900 | 1.23500 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.98000 | 1.21600 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.01800 | 1.25600 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.65900 | 0.84000 | 180 |
| 27/10/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.94500 | 1.17800 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.84000 | 0.70300 | 180 |
| 27/10/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.71300 | 0.58100 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.55400 | 1.36500 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.77500 | 0.64100 | 0 |
| 27/10/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.74400 | 0.61000 | 0 |
| 27/10/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.93370 | 9.63020 | 0 |
| 27/10/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.70900 | 2.19000 | 0 |
| 27/10/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.89200 | 2.38100 | 200 |
| 27/10/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.72600 | 2.20700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.69000 | 2.17300 | 0 |
| 27/10/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.30600 | 1.09300 | 0 |
| 27/10/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.24200 | 1.02700 | 0 |
| 27/10/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.95800 | 0.75100 | 0 |
| 27/10/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.27500 | 1.06000 | 0 |
| 27/10/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.03420 | 10.33400 | 0 |
| 27/10/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.39800 | 2.64200 | 0 |
| 27/10/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.37900 | 2.62500 | 0 |
| 27/10/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.41800 | 2.65900 | 0 |
| 27/10/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.53400 | 1.47500 | 0 |
| 27/10/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.59500 | 1.54100 | 0 |
| 27/10/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.56400 | 1.50800 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.76470 | 8.06990 | 423 |
| 27/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.78301 | 1.07961 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.73801 | 1.03123 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.83040 | 1.12822 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01570 | 0.00832 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.02331 | 0.01133 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01831 | 0.00971 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.86070 | 8.16840 | 177 |
| 27/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.58540 | 0.80063 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.56140 | 0.76915 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.61055 | 0.83317 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.24985 | 0.16477 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.30070 | 0.20075 | 0 |
| 27/10/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.27470 | 0.18223 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.46850 | 12.83010 | 16,117 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.89500 | 1.21600 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 0.85300 | 1.17100 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.93700 | 1.26200 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.51300 | 0.76000 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.20300 | 1.55000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.69800 | 0.99800 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.81300 | 1.12700 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 1.97900 | 2.33800 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.78200 | 2.14000 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.01400 | 0.01000 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.01100 | 0.00800 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.09500 | 0.04700 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.13000 | 0.06800 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.03500 | 0.02000 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.24500 | 0.13000 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.06900 | 0.03200 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.08500 | 0.04100 | 0 |
| 27/10/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.07700 | 0.03600 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.61000 | 12.97360 | 3,818 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.32800 | 1.64200 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.29100 | 1.59900 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.36600 | 1.68600 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.25500 | 1.55600 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.15100 | 1.43300 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.02200 | 1.29000 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.70800 | 2.04600 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.08500 | 1.36000 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.80800 | 1.03900 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.40400 | 1.73000 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.79800 | 2.13800 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.62000 | 1.95500 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.11000 | 0.08100 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.08800 | 0.06400 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.14400 | 0.10600 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.49800 | 0.36500 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.27500 | 0.18600 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.09800 | 0.07200 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.31200 | 0.21600 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.24100 | 0.15900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.19500 | 0.13200 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.15600 | 0.11200 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.18100 | 0.12500 | 0 |
| 27/10/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.16800 | 0.11800 | 0 |
| 27/10/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.74440 | 13.11030 | 2,837 |
| 27/10/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.30200 | 1.55000 | 0 |
| 27/10/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.27300 | 1.51800 | 0 |
| 27/10/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.33200 | 1.58300 | 0 |
| 27/10/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.38800 | 0.27300 | 0 |
| 27/10/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.42900 | 0.30800 | 0 |
| 27/10/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.40800 | 0.29000 | 0 |
| 27/10/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10250 | 0.10630 | 5,530 |
| 27/10/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02252 | 0.02632 | 0 |
| 27/10/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01275 | 0.01640 | 0 |
| 27/10/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03250 | 0.03630 | 0 |
| 27/10/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 27/10/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00025 | 0.00010 | 0 |
| 27/10/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 27/10/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10390 | 0.10780 | 6 |
| 27/10/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01487 | 0.01844 | 0 |
| 27/10/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00821 | 0.01088 | 0 |
| 27/10/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02401 | 0.02787 | 0 |
| 27/10/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00011 | 0.00007 | 0 |
| 27/10/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00431 | 0.00308 | 0 |
| 27/10/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00097 | 0.00064 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.97800 | 11.14350 | 29,139 |
| 27/10/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.19700 | 1.35800 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.14900 | 1.30900 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.24500 | 1.40700 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.01200 | 1.16400 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.44000 | 1.60300 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.68600 | 1.85000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.58700 | 1.75100 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.13700 | 0.18100 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.05700 | 1.21200 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.16300 | 0.21200 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.48900 | 1.65200 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.33200 | 0.41900 | 8,220 |
| 27/10/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.79700 | 0.93700 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.15400 | 0.20100 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.71700 | 0.85200 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.96800 | 1.11600 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.39100 | 1.55400 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.26100 | 0.33200 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.88100 | 1.02500 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.75700 | 0.89400 | 2,740 |
| 27/10/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.35300 | 0.44400 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.11700 | 0.15500 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.92400 | 1.07100 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.04600 | 0.02800 | 2,740 |
| 27/10/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.07900 | 0.05100 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.32500 | 0.25100 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.03900 | 0.91200 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.05300 | 0.03200 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.48300 | 0.38900 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.04000 | 0.02300 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.08900 | 0.05900 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.82600 | 0.70800 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.06900 | 0.04400 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.35400 | 0.27600 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.01100 | 0.00900 | 8,220 |
| 27/10/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.78500 | 0.66900 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.02900 | 0.01900 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.90900 | 0.78800 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.03400 | 0.02100 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01700 | 0.01400 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.02100 | 0.01600 | 0 |
| 27/10/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01900 | 0.01500 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.11030 | 11.27830 | 9,991 |
| 27/10/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.17200 | 1.30200 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.13400 | 1.26100 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.21000 | 1.34400 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.09600 | 2.25300 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.06100 | 1.18400 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.41700 | 1.56000 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.14300 | 2.30100 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.33200 | 1.47200 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.82900 | 0.93700 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.74900 | 0.84500 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.02600 | 1.14700 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.58800 | 0.67200 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.44900 | 0.51900 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.67500 | 0.76600 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.38200 | 0.44400 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.65200 | 0.74100 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.51400 | 0.59000 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.63600 | 1.78400 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.07600 | 0.05600 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.70400 | 0.61200 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.49200 | 0.41300 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.02200 | 0.91600 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.46500 | 0.38800 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.83900 | 0.74100 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.57800 | 0.49400 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.21600 | 0.16900 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.38900 | 0.31700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.31900 | 0.25900 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.12200 | 0.09400 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.03300 | 0.02300 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.10700 | 0.08200 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.20100 | 0.15600 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.03600 | 0.02500 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.15000 | 0.11600 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.17400 | 0.13300 | 0 |
| 27/10/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.16200 | 0.12400 | 0 |
| 27/10/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.23710 | 11.40890 | 14,109 |
| 27/10/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.17300 | 1.29000 | 0 |
| 27/10/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.14100 | 1.25700 | 0 |
| 27/10/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.20500 | 1.32300 | 0 |
| 27/10/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.31800 | 0.26400 | 0 |
| 27/10/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.35400 | 0.29800 | 0 |
| 27/10/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.33600 | 0.28100 | 0 |
| 27/10/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.36020 | 11.53830 | 250 |
| 27/10/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.18700 | 1.26900 | 0 |
| 27/10/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.21600 | 1.30000 | 0 |
| 27/10/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.15800 | 1.23800 | 0 |
| 27/10/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.57300 | 0.47500 | 0 |
| 27/10/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.53100 | 0.43700 | 0 |
| 27/10/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.55200 | 0.45600 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.24000 | 8.28670 | 12,362 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.59300 | 1.64100 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.54400 | 1.59200 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.64300 | 1.69200 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.77700 | 0.81400 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.96200 | 1.00600 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02200 | 0.01900 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.03700 | 0.02700 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 27/10/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.25810 | 8.30660 | 22,505 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.08400 | 1.12500 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.04300 | 1.08100 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.12700 | 1.16900 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.96200 | 0.99500 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.34700 | 1.39600 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.70100 | 0.72600 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.92200 | 0.95300 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.30200 | 1.35000 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.06700 | 2.11900 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.60400 | 0.62400 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.24600 | 0.21700 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04400 | 0.04300 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.11400 | 0.09600 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.19300 | 0.16900 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03900 | 0.03900 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.10400 | 0.08800 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06900 | 0.06200 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.08500 | 0.07400 | 0 |
| 27/10/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07600 | 0.06800 | 0 |
| 27/10/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.27730 | 8.32980 | 6,159 |
| 27/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.87400 | 0.89500 | 0 |
| 27/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.84100 | 0.86100 | 0 |
| 27/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.90800 | 0.92900 | 0 |
| 27/10/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.23100 | 0.19900 | 0 |
| 27/10/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.26400 | 0.23100 | 0 |
| 27/10/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.24700 | 0.21500 | 0 |
| 27/10/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.25230 | 9.22050 | 0 |
| 27/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.34200 | 2.31900 | 0 |
| 27/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.30200 | 2.27900 | 0 |
| 27/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.38200 | 2.36000 | 0 |
| 27/10/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.38000 | 0.39000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.40000 | 0.40900 | 0 |
| 27/10/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.39000 | 0.39900 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.79720 | 7.94740 | 25 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.57600 | 0.71400 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.53200 | 0.66900 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.62000 | 0.76000 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.28000 | 0.38700 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.00200 | 1.15100 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.31000 | 0.42200 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.95200 | 1.10200 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.45000 | 0.58100 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.90300 | 1.05200 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.41300 | 0.53900 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.06600 | 0.04200 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.05300 | 0.03400 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.11300 | 0.07500 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.13300 | 0.09000 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02300 | 0.01300 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03500 | 0.02200 | 0 |
| 27/10/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02900 | 0.01700 | 0 |
| 27/10/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.87830 | 8.03010 | 0 |
| 27/10/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.50900 | 0.62500 | 0 |
| 27/10/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.54000 | 0.66100 | 0 |
| 27/10/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.47900 | 0.59100 | 0 |
| 27/10/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.20100 | 0.16100 | 0 |
| 27/10/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.16200 | 0.13100 | 0 |
| 27/10/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.18100 | 0.14500 | 0 |
| 27/10/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.05270 | 0.08560 | 12,659 |
| 27/10/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.05290 | 0.09310 | 18,519 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.22330 | 0.18200 | 12,423 |
| 27/10/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.30120 | 0.41230 | 100,000 |
| 27/10/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.20900 | 0.13360 | 100,000 |
| 27/10/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.24960 | 0.20760 | 12,346 |
| 27/10/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.05000 | 0.09680 | 18,750 |
| 27/10/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.99180 | 9.13570 | 50 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.73500 | 0.87500 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.69400 | 0.83200 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.77700 | 0.91800 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.57900 | 0.71100 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.86400 | 1.01200 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.10400 | 1.25100 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.54300 | 0.67300 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.34500 | 0.44900 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.18100 | 0.25100 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.24900 | 0.33400 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.61600 | 0.75000 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.00600 | 1.15500 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.25100 | 1.39700 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.39400 | 0.50500 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.34900 | 1.49500 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.44900 | 0.56600 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.32300 | 0.42300 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.51000 | 0.63600 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.23300 | 0.31500 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.17000 | 0.23700 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.62800 | 0.55100 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.44100 | 0.37900 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.11800 | 0.10000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 27/10/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.28100 | 0.23700 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.15700 | 0.13000 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.20200 | 0.16900 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01400 | 0.01900 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.07400 | 0.06400 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.40700 | 0.34800 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.58900 | 0.51500 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.25300 | 0.21300 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.10100 | 0.08700 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02200 | 0.02600 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.08700 | 0.07500 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.03500 | 0.03200 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.05200 | 0.04600 | 0 |
| 27/10/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.04300 | 0.03900 | 0 |
| 27/10/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.12340 | 9.26950 | 0 |
| 27/10/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.76900 | 0.89500 | 0 |
| 27/10/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.80000 | 0.92700 | 0 |
| 27/10/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.73900 | 0.86300 | 0 |
| 27/10/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.26600 | 0.24400 | 0 |
| 27/10/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.22700 | 0.20800 | 0 |
| 27/10/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.24600 | 0.22600 | 0 |
| 27/10/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 15,876.36000 | 16,326.08000 | 0 |
| 27/10/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.22110 | 1.27000 | 0 |
| 27/10/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.12510 | 0.17260 | 0 |
| 27/10/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.17280 | 0.22110 | 0 |
| 27/10/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.08390 | 0.12590 | 0 |
| 27/10/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.01280 | 0.00590 | 0 |
| 27/10/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00170 | 0.00110 | 0 |
| 27/10/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00400 | 0.00260 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------------|
| 27/10/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.23710 | 1.28620 | 0 |
| 27/10/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.08790 | 0.12250 | 0 |
| 27/10/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.06630 | 0.09470 | 0 |
| 27/10/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.11660 | 0.15640 | 0 |
| 27/10/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02950 | 0.02020 | 0 |
| 27/10/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.07920 | 0.05850 | 0 |
| 27/10/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.05080 | 0.03630 | 0 |
| Future Open Interest | | | | | | | 768,898.00 |
| Option Open Interest | | | | | | | 299,495.00 |
| Grand Total | | | | | | | 1,068,393.00 |