



# Currency Futures & Options Monthly Statistics

From: 01/12/2011 To: 09/12/2011

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.10960   | 8.17640                         | 221,517       |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.35   | C            | Foreign Exchange Future | 0.76400   | 0.83000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.40   | C            | Foreign Exchange Future | 0.71500   | 0.78100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.81300   | 0.87900                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.75   | C            | Foreign Exchange Future | 1.36000   | 1.42700                         | 500           |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.22200   | 0.26600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.86200   | 0.92900                         | 5,560         |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 1.96000   | 2.02600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.11100   | 1.17700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.61900   | 0.68300                         | 11,280        |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 1.66000   | 1.72600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 1.71000   | 1.77600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 1.86000   | 1.92600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.19500   | 0.23600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 2.16000   | 2.22600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.66700   | 0.73200                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.41000   | 1.47700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 1.31000   | 1.37700                         | 200           |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.28300   | 0.33200                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.43500   | 0.49500                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 1.26000   | 1.32700                         | 560           |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 1.81000   | 1.87600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 1.76000   | 1.82600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 2.11000   | 2.17600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.35500   | 0.40800                         | 1,000         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.52500   | 0.58800                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.51000   | 1.57700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 2.26000   | 2.32600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.31800   | 0.36900                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.20   | C            | Foreign Exchange Future | 0.91200   | 0.97800                         | 12,300        |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.55   | C            | Foreign Exchange Future | 1.56000   | 1.62700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.35   | C            | Foreign Exchange Future | 0.08900   | 0.11400                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.20   | C            | Foreign Exchange Future | 0.13200   | 0.16400                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.10   | C            | Foreign Exchange Future | 2.01000   | 2.07600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.15   | C            | Foreign Exchange Future | 0.96100   | 1.02800                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.90   | C            | Foreign Exchange Future | 1.21000   | 1.27700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.10   | C            | Foreign Exchange Future | 1.01100   | 1.07800                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.46000   | 1.52700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.20   | C            | Foreign Exchange Future | 1.91000   | 1.97600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.30   | C            | Foreign Exchange Future | 0.10100   | 0.12900                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.50   | C            | Foreign Exchange Future | 1.61000   | 1.67700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.16100   | 1.22700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.48000   | 0.54100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.40   | C            | Foreign Exchange Future | 0.07800   | 0.10200                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.11500   | 0.14500                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.39400   | 0.45000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.75   | C            | Foreign Exchange Future | 0.03200   | 0.04600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.65   | C            | Foreign Exchange Future | 0.04100   | 0.05700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.06000   | 0.08000                         | 12,500        |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.06100   | 1.12700                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.10   | C            | Foreign Exchange Future | 0.17000   | 0.20900                         | 11,340        |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.05   | C            | Foreign Exchange Future | 2.06000   | 2.12600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.95   | C            | Foreign Exchange Future | 0.25100   | 0.29800                         | 12,579        |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.55   | C            | Foreign Exchange Future | 0.57200   | 0.63500                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.15000   | 0.18500                         | 1,620         |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.02900   | 0.04100                         | 19,273        |
| 01/12/2011 | \$ / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 9.00   | C            | Foreign Exchange Future | 0.01800   | 0.02700                         | 8,333         |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 2.84000   | 2.77400                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 3.79000   | 3.72400                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.19000   | 0.15900                         | 400           |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.55   | P            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.95   | P            | Foreign Exchange Future | 0.09100   | 0.07200                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.10   | P            | Foreign Exchange Future | 0.16000   | 0.13300                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 9.00   | P            | Foreign Exchange Future | 0.90800   | 0.85100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.45000   | 0.40400                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.65   | P            | Foreign Exchange Future | 0.58100   | 0.53100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.75   | P            | Foreign Exchange Future | 0.67200   | 0.62000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.71900   | 0.66500                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.03400   | 0.02400                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.25500   | 0.21900                         | 100           |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.40   | P            | Foreign Exchange Future | 0.36800   | 0.32600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.02000   | 0.01500                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.29100   | 0.25300                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 1,000         |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.20   | P            | Foreign Exchange Future | 0.22200   | 0.18800                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.32900   | 0.28800                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 560           |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.05800   | 0.04300                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 5,000         |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.04500   | 0.03200                         | 5,688         |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.02500   | 0.01900                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.07300   | 0.05600                         | 560           |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 16,340        |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 0.13500   | 0.11000                         | 10,750        |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 800           |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 12,000        |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.11200   | 0.09000                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 3,780         |
| 01/12/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 1,000         |
| 01/12/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.21530   | 8.28300                         | 44,106        |
| 01/12/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 1.21300   | 1.27500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 1.16800   | 1.22900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 1.25900   | 1.32100                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.24600   | 1.30800                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 1.11100   | 1.17100                         | 30,100        |
| 01/12/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 1.02400   | 1.08300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 1.43300   | 1.49600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.06800   | 1.12700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 1.48000   | 1.54400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.78700   | 0.83800                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.54100   | 0.58200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.89900   | 0.95500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.39200   | 0.42600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 1.52800   | 1.59300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.37400   | 0.40700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 1.38500   | 1.44900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.51700   | 0.55600                         | 5,000         |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 1.15600   | 1.21600                         | 10,000        |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 1.57600   | 1.64100                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.86100   | 0.91400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.43000   | 0.46500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.59400   | 0.63800                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 1.20100   | 1.26200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 1.62400   | 1.69100                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.62200   | 0.66800                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.49400   | 0.53200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.56700   | 0.60800                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.45000   | 0.48600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.35   | C            | Foreign Exchange Future | 0.94000   | 0.99700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.30   | C            | Foreign Exchange Future | 0.98200   | 1.03900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.90   | C            | Foreign Exchange Future | 1.33900   | 1.40200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.70   | C            | Foreign Exchange Future | 0.68400   | 0.73300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.10   | C            | Foreign Exchange Future | 0.47100   | 0.50900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.50   | C            | Foreign Exchange Future | 0.82300   | 0.87500                         | 5,000         |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.80   | C            | Foreign Exchange Future | 0.25100   | 0.27500                         | 3             |
| 01/12/2011 | \$ / R On 19 March 2012 | 9.00   | C            | Foreign Exchange Future | 0.21200   | 0.23300                         | 100           |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.60   | C            | Foreign Exchange Future | 0.29800   | 0.32700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.65   | C            | Foreign Exchange Future | 0.28600   | 0.31300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.40   | C            | Foreign Exchange Future | 1.82200   | 1.88900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.15   | C            | Foreign Exchange Future | 2.07000   | 2.13700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.60   | C            | Foreign Exchange Future | 0.75200   | 0.80200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.25   | C            | Foreign Exchange Future | 0.41100   | 0.44500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.20   | C            | Foreign Exchange Future | 2.02000   | 2.08800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 19 March 2012 | 6.95   | C            | Foreign Exchange Future | 1.29200   | 1.35500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.75   | C            | Foreign Exchange Future | 0.65300   | 0.70000                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.40   | C            | Foreign Exchange Future | 0.35800   | 0.38900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.45   | C            | Foreign Exchange Future | 1.77200   | 1.83900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.65   | C            | Foreign Exchange Future | 0.71700   | 0.76700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.55   | C            | Foreign Exchange Future | 1.67300   | 1.74000                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.50   | C            | Foreign Exchange Future | 1.72200   | 1.79000                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.35   | C            | Foreign Exchange Future | 1.87100   | 1.93900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.10   | C            | Foreign Exchange Future | 2.12000   | 2.18700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.45   | C            | Foreign Exchange Future | 0.34200   | 0.37300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.50   | C            | Foreign Exchange Future | 0.32700   | 0.35600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.50   | P            | Foreign Exchange Future | 0.61200   | 0.57300                         | 190           |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.45   | P            | Foreign Exchange Future | 0.57700   | 0.54000                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.10   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 2,420         |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.55   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.65   | P            | Foreign Exchange Future | 0.15200   | 0.13400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.40   | P            | Foreign Exchange Future | 0.54300   | 0.50600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.75   | P            | Foreign Exchange Future | 0.18800   | 0.16700                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.95   | P            | Foreign Exchange Future | 0.02700   | 0.02200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.25   | P            | Foreign Exchange Future | 0.44600   | 0.41200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.60   | P            | Foreign Exchange Future | 0.13700   | 0.11900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.15   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.40   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.65   | P            | Foreign Exchange Future | 0.72100   | 0.68000                         | 176           |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.60   | P            | Foreign Exchange Future | 0.68300   | 0.64400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.80   | P            | Foreign Exchange Future | 0.83600   | 0.79200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 0.99700   | 0.95000                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.50   | P            | Foreign Exchange Future | 0.10800   | 0.09200                         | 2,420         |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.10   | P            | Foreign Exchange Future | 0.35600   | 0.32600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.70   | P            | Foreign Exchange Future | 0.16900   | 0.15000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.02400   | 0.01900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.06700   | 0.05600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.07500   | 0.06400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 0.38500   | 0.35300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.25200   | 0.22500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 0.32900   | 0.29900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.20700   | 0.18500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.03600   | 0.02900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.22900   | 0.20500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 0.41500   | 0.38200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.09600   | 0.08100                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.01100   | 0.00800                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.04100   | 0.03300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 0.30200   | 0.27300                         | 7,051         |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.02000   | 0.01600                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 0.50900   | 0.47400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.01300   | 0.01000                         | 10,000        |
| 01/12/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 0.47700   | 0.44300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.08400   | 0.07200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 0.27600   | 0.24900                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.12200   | 0.10500                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.01500   | 0.01100                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.05300   | 0.04400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.01800   | 0.01300                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.05900   | 0.05000                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.15   | P            | Foreign Exchange Future | 0.04600   | 0.03800                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.00   | P            | Foreign Exchange Future | 0.03100   | 0.02500                         | 1,000         |
| 01/12/2011 | \$ / R On 19 March 2012 | 6.99   | P            | Foreign Exchange Future | 0.03000   | 0.02400                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.09   | P            | Foreign Exchange Future | 0.03900   | 0.03200                         | 0             |
| 01/12/2011 | \$ / R On 19 March 2012 | 7.04   | P            | Foreign Exchange Future | 0.03400   | 0.02800                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012  |        |              | Foreign Exchange Future | 8.31480   | 8.38190                         | 22,412        |
| 01/12/2011 | \$ / R On 18 June 2012  | 7.25   | C            | Foreign Exchange Future | 1.18500   | 1.23800                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012  | 7.30   | C            | Foreign Exchange Future | 1.14600   | 1.19900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 1.22500   | 1.27900                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 8.10   | C            | Foreign Exchange Future | 0.67000   | 0.70500                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 8.75   | C            | Foreign Exchange Future | 0.44500   | 0.47200                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 6.75   | C            | Foreign Exchange Future | 1.61000   | 1.66900                         | 4,850         |
| 01/12/2011 | \$ / R On 18 June 2012      | 8.50   | C            | Foreign Exchange Future | 0.52100   | 0.55000                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 8.65   | C            | Foreign Exchange Future | 0.47400   | 0.50100                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 8.65   | P            | Foreign Exchange Future | 0.80900   | 0.76900                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 8.50   | P            | Foreign Exchange Future | 0.70600   | 0.66800                         | 200           |
| 01/12/2011 | \$ / R On 18 June 2012      | 8.75   | P            | Foreign Exchange Future | 0.88000   | 0.84000                         | 132           |
| 01/12/2011 | \$ / R On 18 June 2012      | 8.10   | P            | Foreign Exchange Future | 0.45500   | 0.42300                         | 132           |
| 01/12/2011 | \$ / R On 18 June 2012      | 6.75   | P            | Foreign Exchange Future | 0.04500   | 0.03700                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.11000   | 0.09700                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.13100   | 0.11700                         | 0             |
| 01/12/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.12000   | 0.10600                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.41110   | 8.47660                         | 1,325         |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 1.36200   | 1.41300                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.58800   | 0.61500                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.65000   | 0.68000                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.48500   | 0.50900                         | 5,500         |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 1.32500   | 1.37500                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.40000   | 1.45100                         | 16,000        |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.28800   | 1.33800                         | 37,000        |
| 01/12/2011 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.50800   | 0.53300                         | 360           |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.92500   | 0.96300                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.41400   | 0.38600                         | 360           |
| 01/12/2011 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 1.19700   | 1.15600                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.13900   | 0.12400                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.17700   | 0.16100                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.16400   | 0.14800                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.97700   | 0.93800                         | 1,500         |
| 01/12/2011 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.83900   | 0.80300                         | 4,000         |
| 01/12/2011 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 1.27400   | 1.23200                         | 0             |
| 01/12/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.15100   | 0.13600                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.50200   | 8.56560                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 14 December 2012 | 7.70   | C            | Foreign Exchange Future | 1.18000   | 1.21500                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2012 | 7.75   | C            | Foreign Exchange Future | 1.15400   | 1.18800                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2012 | 7.65   | C            | Foreign Exchange Future | 1.20600   | 1.24400                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2012 | 9.10   | C            | Foreign Exchange Future | 0.65200   | 0.68000                         | 540           |
| 01/12/2011 | \$ / R On 14 December 2012 | 8.00   | C            | Foreign Exchange Future | 1.03600   | 1.06700                         | 300           |
| 01/12/2011 | \$ / R On 14 December 2012 | 9.10   | P            | Foreign Exchange Future | 1.25000   | 1.21400                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2012 | 7.65   | P            | Foreign Exchange Future | 0.35400   | 0.32800                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2012 | 8.00   | P            | Foreign Exchange Future | 0.53400   | 0.50100                         | 540           |
| 01/12/2011 | \$ / R On 14 December 2012 | 7.75   | P            | Foreign Exchange Future | 0.40200   | 0.37200                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2012 | 7.70   | P            | Foreign Exchange Future | 0.37800   | 0.34900                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    |        |              | Foreign Exchange Future | 8.58240   | 8.64610                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    | 7.95   | C            | Foreign Exchange Future | 1.19400   | 1.22900                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    | 8.00   | C            | Foreign Exchange Future | 1.17200   | 1.20700                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    | 7.90   | C            | Foreign Exchange Future | 1.21600   | 1.25200                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    | 9.10   | C            | Foreign Exchange Future | 0.78300   | 0.81600                         | 180           |
| 01/12/2011 | \$ / R On 18 March 2013    | 8.10   | C            | Foreign Exchange Future | 1.13100   | 1.16500                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    | 8.10   | P            | Foreign Exchange Future | 0.64900   | 0.61900                         | 180           |
| 01/12/2011 | \$ / R On 18 March 2013    | 7.90   | P            | Foreign Exchange Future | 0.53400   | 0.50600                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    | 9.10   | P            | Foreign Exchange Future | 1.30100   | 1.27000                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    | 8.00   | P            | Foreign Exchange Future | 0.59000   | 0.56100                         | 0             |
| 01/12/2011 | \$ / R On 18 March 2013    | 7.95   | P            | Foreign Exchange Future | 0.56200   | 0.53300                         | 0             |
| 01/12/2011 | \$ / R On 12 December 2014 |        |              | Foreign Exchange Future | 9.32660   | 9.38920                         | 0             |
| 01/12/2011 | \$ / R On 12 December 2014 | 8.50   | C            | Foreign Exchange Future | 1.91400   | 1.96600                         | 0             |
| 01/12/2011 | \$ / R On 12 December 2014 | 8.00   | C            | Foreign Exchange Future | 2.10800   | 2.15700                         | 200           |
| 01/12/2011 | \$ / R On 12 December 2014 | 8.55   | C            | Foreign Exchange Future | 1.89500   | 1.94700                         | 0             |
| 01/12/2011 | \$ / R On 12 December 2014 | 8.45   | C            | Foreign Exchange Future | 1.93300   | 1.98600                         | 0             |
| 01/12/2011 | \$ / R On 12 December 2014 | 8.45   | P            | Foreign Exchange Future | 1.05600   | 1.04700                         | 0             |
| 01/12/2011 | \$ / R On 12 December 2014 | 8.00   | P            | Foreign Exchange Future | 0.78100   | 0.76800                         | 0             |
| 01/12/2011 | \$ / R On 12 December 2014 | 8.55   | P            | Foreign Exchange Future | 1.11800   | 1.10800                         | 0             |
| 01/12/2011 | \$ / R On 12 December 2014 | 8.50   | P            | Foreign Exchange Future | 1.08700   | 1.07700                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 10.41710  | 10.47970                        | 0             |
| 01/12/2011 | \$ / R On 14 December 2015 | 9.20   | C            | Foreign Exchange Future | 2.60400   | 2.65500                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2015 | 9.25   | C            | Foreign Exchange Future | 2.58700   | 2.63700                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2015 | 9.15   | C            | Foreign Exchange Future | 2.62200   | 2.67300                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | \$ / R On 14 December 2015      | 9.15   | P            | Foreign Exchange Future | 1.35500   | 1.34300                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2015      | 9.25   | P            | Foreign Exchange Future | 1.42000   | 1.40700                         | 0             |
| 01/12/2011 | \$ / R On 14 December 2015      | 9.20   | P            | Foreign Exchange Future | 1.38700   | 1.37500                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 December 2011 |        |              | Foreign Exchange Future | 8.10960   | 8.17640                         | 200           |
| 01/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.11070   | 1.17725                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.06091   | 1.12743                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.16052   | 1.22710                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00092   | 0.00070                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00131   | 0.00103                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00110   | 0.00085                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    |        |              | Foreign Exchange Future | 8.21530   | 8.28300                         | 627           |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.78690   | 0.83812                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | C            | Foreign Exchange Future | 0.75165   | 0.80192                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | C            | Foreign Exchange Future | 0.82324   | 0.87541                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.43008   | 0.46524                         | 80            |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | P            | Foreign Exchange Future | 0.10794   | 0.09241                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | P            | Foreign Exchange Future | 0.41478   | 0.38224                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | P            | Foreign Exchange Future | 0.13635   | 0.11892                         | 0             |
| 01/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | P            | Foreign Exchange Future | 0.12160   | 0.10512                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       |        |              | Foreign Exchange Future | 12.74880  | 12.87420                        | 13,361        |
| 01/12/2011 | £ / R On 19 December 2011       | 11.65  | C            | Foreign Exchange Future | 1.10600   | 1.23000                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 11.70  | C            | Foreign Exchange Future | 1.05700   | 1.18100                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 11.60  | C            | Foreign Exchange Future | 1.15500   | 1.28000                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 12.20  | C            | Foreign Exchange Future | 0.58000   | 0.69600                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 11.30  | C            | Foreign Exchange Future | 1.45100   | 1.57600                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 11.90  | C            | Foreign Exchange Future | 0.86100   | 0.98500                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 11.75  | C            | Foreign Exchange Future | 1.00800   | 1.13200                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 10.50  | C            | Foreign Exchange Future | 2.24900   | 2.37400                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 10.70  | C            | Foreign Exchange Future | 2.04900   | 2.17400                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011       | 11.75  | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 0.03100   | 0.02200                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/12/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 12.90360  | 13.03080                        | 3,278         |
| 01/12/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 1.51700   | 1.64800                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 1.47000   | 1.60200                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 1.56400   | 1.69500                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 1.42400   | 1.55600                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 1.13800   | 1.25400                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 1.94300   | 2.07200                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 1.21500   | 1.33400                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.86300   | 0.96600                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 1.61100   | 1.74100                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 2.03900   | 2.16800                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 1.29500   | 1.41900                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 12.00  | C            | Foreign Exchange Future | 1.06500   | 1.17800                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 1.84800   | 1.97700                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.04400   | 0.04600                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 12.00  | P            | Foreign Exchange Future | 0.16100   | 0.14700                         | 768           |
| 01/12/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.09100   | 0.08800                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.03500   | 0.03700                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.05700   | 0.06000                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 0.25900   | 0.23500                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.11100   | 0.10300                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.03900   | 0.04100                         | 768           |
| 01/12/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.13400   | 0.12300                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.07000   | 0.07500                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.06000   | 0.06400                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.06600   | 0.07100                         | 0             |
| 01/12/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.06300   | 0.06700                         | 0             |
| 01/12/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 13.04730  | 13.17490                        | 2,853         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 1.45300   | 1.55500                         | 0             |
| 01/12/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 1.48800   | 1.59400                         | 0             |
| 01/12/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 1.41900   | 1.51700                         | 0             |
| 01/12/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.27200   | 0.24200                         | 0             |
| 01/12/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.24100   | 0.21900                         | 0             |
| 01/12/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.25600   | 0.23000                         | 0             |
| 01/12/2011 | ¥ / R On 19 December 2011 |        |              | Foreign Exchange Future | 0.10440   | 0.10550                         | 5,998         |
| 01/12/2011 | ¥ / R On 19 December 2011 | 0.08   | C            | Foreign Exchange Future | 0.02440   | 0.02550                         | 0             |
| 01/12/2011 | ¥ / R On 19 December 2011 | 0.09   | C            | Foreign Exchange Future | 0.01441   | 0.01551                         | 0             |
| 01/12/2011 | ¥ / R On 19 December 2011 | 0.07   | C            | Foreign Exchange Future | 0.03440   | 0.03550                         | 0             |
| 01/12/2011 | ¥ / R On 19 December 2011 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | ¥ / R On 19 December 2011 | 0.09   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 01/12/2011 | ¥ / R On 19 December 2011 | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | ¥ / R On 19 March 2012    |        |              | Foreign Exchange Future | 0.10600   | 0.10710                         | 31            |
| 01/12/2011 | ¥ / R On 19 March 2012    | 0.09   | C            | Foreign Exchange Future | 0.01640   | 0.01743                         | 0             |
| 01/12/2011 | ¥ / R On 19 March 2012    | 0.10   | C            | Foreign Exchange Future | 0.00859   | 0.00941                         | 0             |
| 01/12/2011 | ¥ / R On 19 March 2012    | 0.08   | C            | Foreign Exchange Future | 0.02607   | 0.02717                         | 0             |
| 01/12/2011 | ¥ / R On 19 March 2012    | 0.08   | P            | Foreign Exchange Future | 0.00007   | 0.00007                         | 0             |
| 01/12/2011 | ¥ / R On 19 March 2012    | 0.10   | P            | Foreign Exchange Future | 0.00259   | 0.00231                         | 0             |
| 01/12/2011 | ¥ / R On 19 March 2012    | 0.09   | P            | Foreign Exchange Future | 0.00040   | 0.00033                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 |        |              | Foreign Exchange Future | 10.93610  | 11.02300                        | 21,104        |
| 01/12/2011 | € / R On 19 December 2011 | 9.80   | C            | Foreign Exchange Future | 1.13800   | 1.22400                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.85   | C            | Foreign Exchange Future | 1.08800   | 1.17500                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.75   | C            | Foreign Exchange Future | 1.18800   | 1.27400                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.00  | C            | Foreign Exchange Future | 0.94000   | 1.02600                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.55   | C            | Foreign Exchange Future | 1.38700   | 1.47300                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.30   | C            | Foreign Exchange Future | 1.63600   | 1.72300                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 1.53600   | 1.62300                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.01200   | 0.02300                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.95   | C            | Foreign Exchange Future | 0.98900   | 1.07500                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.02000   | 0.03500                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.50   | C            | Foreign Exchange Future | 1.43700   | 1.52300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | € / R On 19 December 2011 | 11.00  | C            | Foreign Exchange Future | 0.13400   | 0.17800                         | 8,220         |
| 01/12/2011 | € / R On 19 December 2011 | 10.25  | C            | Foreign Exchange Future | 0.69400   | 0.77800                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.65  | C            | Foreign Exchange Future | 0.01700   | 0.03000                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.35  | C            | Foreign Exchange Future | 0.59700   | 0.68000                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.05  | C            | Foreign Exchange Future | 0.89000   | 0.97600                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.60   | C            | Foreign Exchange Future | 1.33700   | 1.42300                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.20  | C            | Foreign Exchange Future | 0.07300   | 0.10500                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.15  | C            | Foreign Exchange Future | 0.79200   | 0.87700                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.10  | C            | Foreign Exchange Future | 0.84100   | 0.92600                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.30  | C            | Foreign Exchange Future | 0.64500   | 0.72900                         | 2,740         |
| 01/12/2011 | € / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.15400   | 0.20400                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00700   | 0.01500                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 0.16800   | 0.13100                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 0.97100   | 0.89200                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.10  | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 2,740         |
| 01/12/2011 | € / R On 19 December 2011 | 10.30  | P            | Foreign Exchange Future | 0.00900   | 0.00600                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.15  | P            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.20  | P            | Foreign Exchange Future | 0.33700   | 0.28200                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.05  | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.35  | P            | Foreign Exchange Future | 0.01100   | 0.00700                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.73100   | 0.65700                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.25  | P            | Foreign Exchange Future | 0.00800   | 0.00500                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.00  | P            | Foreign Exchange Future | 0.19800   | 0.15500                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 8,220         |
| 01/12/2011 | € / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.68400   | 0.61200                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.95   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.82600   | 0.75000                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 10.00  | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.75   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/12/2011 | € / R On 19 December 2011 | 9.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | € / R On 19 December 2011 | 9.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.08600  | 11.18180                        | 15,664        |
| 01/12/2011 | € / R On 19 March 2012    | 10.10  | C            | Foreign Exchange Future | 1.08500   | 1.16400                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.15  | C            | Foreign Exchange Future | 1.04500   | 1.12200                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.05  | C            | Foreign Exchange Future | 1.12600   | 1.20700                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.05   | C            | Foreign Exchange Future | 2.05100   | 2.14500                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.25  | C            | Foreign Exchange Future | 0.96600   | 1.04200                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.80   | C            | Foreign Exchange Future | 1.34500   | 1.43200                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.00   | C            | Foreign Exchange Future | 2.10000   | 2.19400                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.90   | C            | Foreign Exchange Future | 1.25500   | 1.34100                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.60  | C            | Foreign Exchange Future | 0.71800   | 0.78400                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.75  | C            | Foreign Exchange Future | 0.63000   | 0.69000                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.30  | C            | Foreign Exchange Future | 0.92800   | 1.00300                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.46000   | 0.51100                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.32300   | 0.36300                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.55200   | 0.60800                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 11.75  | C            | Foreign Exchange Future | 0.26000   | 0.29500                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.95  | C            | Foreign Exchange Future | 0.52800   | 0.58200                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.55   | C            | Foreign Exchange Future | 1.57400   | 1.66400                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 11.30  | C            | Foreign Exchange Future | 0.38500   | 0.43000                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 11.30  | P            | Foreign Exchange Future | 0.59900   | 0.54800                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.55   | P            | Foreign Exchange Future | 0.03800   | 0.03200                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.95  | P            | Foreign Exchange Future | 0.39200   | 0.35000                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 11.75  | P            | Foreign Exchange Future | 0.92400   | 0.86300                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.36600   | 0.32600                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.73700   | 0.68100                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.47400   | 0.42900                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.30  | P            | Foreign Exchange Future | 0.14200   | 0.12100                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.75  | P            | Foreign Exchange Future | 0.29400   | 0.25800                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.60  | P            | Foreign Exchange Future | 0.23200   | 0.20200                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.90   | P            | Foreign Exchange Future | 0.06900   | 0.05900                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.00   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 9.80   | P            | Foreign Exchange Future | 0.05900   | 0.05000                         | 0             |
| 01/12/2011 | € / R On 19 March 2012    | 10.25  | P            | Foreign Exchange Future | 0.13000   | 0.11000                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | € / R On 19 March 2012       | 9.05   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 01/12/2011 | € / R On 19 March 2012       | 10.05  | P            | Foreign Exchange Future | 0.09000   | 0.07500                         | 0             |
| 01/12/2011 | € / R On 19 March 2012       | 10.15  | P            | Foreign Exchange Future | 0.10900   | 0.09000                         | 0             |
| 01/12/2011 | € / R On 19 March 2012       | 10.10  | P            | Foreign Exchange Future | 0.09900   | 0.08200                         | 0             |
| 01/12/2011 | € / R On 18 June 2012        |        |              | Foreign Exchange Future | 11.22530  | 11.32700                        | 13,749        |
| 01/12/2011 | € / R On 18 June 2012        | 10.40  | C            | Foreign Exchange Future | 1.10000   | 1.17500                         | 0             |
| 01/12/2011 | € / R On 18 June 2012        | 10.45  | C            | Foreign Exchange Future | 1.06700   | 1.14100                         | 0             |
| 01/12/2011 | € / R On 18 June 2012        | 10.35  | C            | Foreign Exchange Future | 1.13400   | 1.21000                         | 0             |
| 01/12/2011 | € / R On 18 June 2012        | 10.35  | P            | Foreign Exchange Future | 0.25900   | 0.23300                         | 0             |
| 01/12/2011 | € / R On 18 June 2012        | 10.45  | P            | Foreign Exchange Future | 0.29200   | 0.26400                         | 0             |
| 01/12/2011 | € / R On 18 June 2012        | 10.40  | P            | Foreign Exchange Future | 0.27500   | 0.24800                         | 0             |
| 01/12/2011 | € / R On 17 September 2012   |        |              | Foreign Exchange Future | 11.35950  | 11.46510                        | 200           |
| 01/12/2011 | € / R On 17 September 2012   | 10.73  | C            | Foreign Exchange Future | 1.14300   | 1.21500                         | 0             |
| 01/12/2011 | € / R On 17 September 2012   | 10.78  | C            | Foreign Exchange Future | 1.11300   | 1.18400                         | 0             |
| 01/12/2011 | € / R On 17 September 2012   | 10.68  | C            | Foreign Exchange Future | 1.17300   | 1.24600                         | 0             |
| 01/12/2011 | € / R On 17 September 2012   | 10.68  | P            | Foreign Exchange Future | 0.48900   | 0.45600                         | 0             |
| 01/12/2011 | € / R On 17 September 2012   | 10.78  | P            | Foreign Exchange Future | 0.52900   | 0.49400                         | 0             |
| 01/12/2011 | € / R On 17 September 2012   | 10.73  | P            | Foreign Exchange Future | 0.50900   | 0.47500                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.29080   | 8.39540                         | 9,692         |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.64100   | 1.74600                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.59100   | 1.69600                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.69100   | 1.79600                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.79600   | 0.89900                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.99300   | 1.09700                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.31310   | 8.41760                         | 21,693        |
| 01/12/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 1.10800   | 1.21000                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 1.06300   | 1.16500                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.15300   | 1.25600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.97600   | 1.07700                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 1.38500   | 1.48800                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.69700   | 0.79100                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.93300   | 1.03400                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 1.33800   | 1.44100                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | C            | Foreign Exchange Future | 0.59100   | 0.68100                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 2.11800   | 2.22200                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | P            | Foreign Exchange Future | 0.17800   | 0.16300                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.07000   | 0.06600                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.13400   | 0.12300                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.06300   | 0.05900                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.05000   | 0.04700                         | 0             |
| 01/12/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.04500   | 0.04200                         | 0             |
| 01/12/2011 | AU\$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.34800   | 8.45070                         | 6,113         |
| 01/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | C            | Foreign Exchange Future | 0.88600   | 0.97900                         | 0             |
| 01/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | C            | Foreign Exchange Future | 0.92100   | 1.01500                         | 0             |
| 01/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | C            | Foreign Exchange Future | 0.85100   | 0.94300                         | 0             |
| 01/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | P            | Foreign Exchange Future | 0.20300   | 0.19200                         | 0             |
| 01/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | P            | Foreign Exchange Future | 0.17300   | 0.16400                         | 0             |
| 01/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | P            | Foreign Exchange Future | 0.18800   | 0.17800                         | 0             |
| 01/12/2011 | AU\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.38410   | 8.48460                         | 2,098         |
| 01/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | C            | Foreign Exchange Future | 0.65900   | 0.73100                         | 0             |
| 01/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | C            | Foreign Exchange Future | 0.63600   | 0.70600                         | 0             |
| 01/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | C            | Foreign Exchange Future | 0.68300   | 0.75600                         | 0             |
| 01/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | P            | Foreign Exchange Future | 0.48500   | 0.45800                         | 0             |
| 01/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | P            | Foreign Exchange Future | 0.53800   | 0.50800                         | 0             |
| 01/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | P            | Foreign Exchange Future | 0.51100   | 0.48300                         | 0             |
| 01/12/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.36330   | 9.54510                         | 0             |
| 01/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 2.44400   | 2.60800                         | 0             |
| 01/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 2.40400   | 2.56700                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 2.48500   | 2.64900                         | 0             |
| 01/12/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.37200   | 0.35400                         | 0             |
| 01/12/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.39100   | 0.37200                         | 0             |
| 01/12/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.38100   | 0.36300                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   |        |              | Foreign Exchange Future | 7.97660   | 8.05440                         | 10            |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.25   | C            | Foreign Exchange Future | 0.72800   | 0.80600                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.30   | C            | Foreign Exchange Future | 0.67800   | 0.75600                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.20   | C            | Foreign Exchange Future | 0.77800   | 0.85500                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.65   | C            | Foreign Exchange Future | 0.33900   | 0.41100                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 6.80   | C            | Foreign Exchange Future | 1.17700   | 1.25400                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.60   | C            | Foreign Exchange Future | 0.38500   | 0.46000                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 6.85   | C            | Foreign Exchange Future | 1.12700   | 1.20400                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.40   | C            | Foreign Exchange Future | 0.57900   | 0.65700                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.45   | C            | Foreign Exchange Future | 0.53000   | 0.60700                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 6.90   | C            | Foreign Exchange Future | 1.07700   | 1.15400                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.45   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.40   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.60   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.65   | P            | Foreign Exchange Future | 0.01200   | 0.00700                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/12/2011 | CAD/ R On 19 December 2011   | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/12/2011 | CAD/ R On 19 March 2012      |        |              | Foreign Exchange Future | 8.06360   | 8.14150                         | 0             |
| 01/12/2011 | CAD/ R On 19 March 2012      | 7.55   | C            | Foreign Exchange Future | 0.60500   | 0.67000                         | 0             |
| 01/12/2011 | CAD/ R On 19 March 2012      | 7.50   | C            | Foreign Exchange Future | 0.64400   | 0.71000                         | 0             |
| 01/12/2011 | CAD/ R On 19 March 2012      | 7.60   | C            | Foreign Exchange Future | 0.56800   | 0.63200                         | 0             |
| 01/12/2011 | CAD/ R On 19 March 2012      | 7.60   | P            | Foreign Exchange Future | 0.10400   | 0.09100                         | 0             |
| 01/12/2011 | CAD/ R On 19 March 2012      | 7.50   | P            | Foreign Exchange Future | 0.08000   | 0.06900                         | 0             |
| 01/12/2011 | CAD/ R On 19 March 2012      | 7.55   | P            | Foreign Exchange Future | 0.09100   | 0.07900                         | 0             |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | CF CANDO CAAK On 19 December 2011 |        |              | Can-Do Future           | 0.15860   | 0.17320                         | 12,659        |
| 01/12/2011 | CF CANDO CAAL On 19 December 2011 |        |              | Can-Do Future           | 0.12280   | 0.14490                         | 18,519        |
| 01/12/2011 | CF CANDO CAAM On 19 December 2011 |        |              | Can-Do Future           | 0.12600   | 0.10510                         | 12,423        |
| 01/12/2011 | CF CANDO CAAN On 30 March 2012    |        |              | Can-Do Future           | 0.39950   | 0.42810                         | 100,000       |
| 01/12/2011 | CF CANDO CAAO On 30 March 2012    |        |              | Can-Do Future           | 0.11100   | 0.09710                         | 100,000       |
| 01/12/2011 | CF CANDO CAAP On 19 December 2011 |        |              | Can-Do Future           | 0.15140   | 0.12580                         | 12,346        |
| 01/12/2011 | CF CANDO CAAR On 19 December 2011 |        |              | Can-Do Future           | 0.14520   | 0.16840                         | 18,750        |
| 01/12/2011 | CF CANDO CAAS On 31 January 2012  |        |              | Can-Do Future           | 0.09850   | 0.10640                         | 12,500        |
| 01/12/2011 | CF CANDO CAAT On 29 February 2012 |        |              | Can-Do Future           | 0.08530   | 0.08990                         | 12,500        |
| 01/12/2011 | CF CANDO CAAU On 31 January 2012  |        |              | Can-Do Future           | 0.06370   | 0.05450                         | 19,481        |
| 01/12/2011 | CF CANDO CAAV On 29 February 2012 |        |              | Can-Do Future           | 0.08700   | 0.07700                         | 12,987        |
| 01/12/2011 | CHF / R On 19 December 2011       |        |              | Foreign Exchange Future | 8.91200   | 8.98170                         | 220           |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.30   | C            | Foreign Exchange Future | 0.62100   | 0.69000                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.35   | C            | Foreign Exchange Future | 0.57300   | 0.64200                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.25   | C            | Foreign Exchange Future | 0.67000   | 0.73900                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.50   | C            | Foreign Exchange Future | 0.43400   | 0.50000                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.15   | C            | Foreign Exchange Future | 0.76700   | 0.83700                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 7.90   | C            | Foreign Exchange Future | 1.01400   | 1.08300                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.55   | C            | Foreign Exchange Future | 0.39200   | 0.45400                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.90   | C            | Foreign Exchange Future | 0.16700   | 0.21100                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 9.40   | C            | Foreign Exchange Future | 0.04200   | 0.06100                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 9.15   | C            | Foreign Exchange Future | 0.08400   | 0.11300                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.45   | C            | Foreign Exchange Future | 0.47700   | 0.54700                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 8.00   | C            | Foreign Exchange Future | 0.91500   | 0.98400                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011       | 7.75   | C            | Foreign Exchange Future | 1.16300   | 1.23200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.21800   | 0.26800                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 1.26200   | 1.33200                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.28000   | 0.33500                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.14600   | 0.18600                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.35200   | 0.41200                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.03600   | 0.05400                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.07300   | 0.10000                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.36100   | 0.31800                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 0.57400   | 0.52200                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.04000   | 0.03000                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.18400   | 0.15400                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.06800   | 0.05300                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.10600   | 0.08600                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.32200   | 0.28100                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.53000   | 0.47900                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.15500   | 0.12900                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.03000   | 0.02200                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.02200   | 0.01800                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 01/12/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 01/12/2011 | CHF / R On 19 March 2012    |        |              | Foreign Exchange Future | 9.04590   | 9.12250                         | 0             |
| 01/12/2011 | CHF / R On 19 March 2012    | 8.60   | C            | Foreign Exchange Future | 0.66900   | 0.72400                         | 0             |
| 01/12/2011 | CHF / R On 19 March 2012    | 8.55   | C            | Foreign Exchange Future | 0.70000   | 0.75700                         | 0             |
| 01/12/2011 | CHF / R On 19 March 2012    | 8.65   | C            | Foreign Exchange Future | 0.64000   | 0.69300                         | 0             |
| 01/12/2011 | CHF / R On 19 March 2012    | 8.65   | P            | Foreign Exchange Future | 0.24400   | 0.22100                         | 0             |
| 01/12/2011 | CHF / R On 19 March 2012    | 8.55   | P            | Foreign Exchange Future | 0.20400   | 0.18500                         | 0             |
| 01/12/2011 | CHF / R On 19 March 2012    | 8.60   | P            | Foreign Exchange Future | 0.22300   | 0.20200                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/12/2011 | NZ\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 6.31430   | 6.37750                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | C            | Foreign Exchange Future | 0.12500   | 0.16400                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.13100   | 0.17100                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | C            | Foreign Exchange Future | 0.12000   | 0.15800                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | P            | Foreign Exchange Future | 0.08100   | 0.05500                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.07200   | 0.04800                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | P            | Foreign Exchange Future | 0.07600   | 0.05100                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.36580   | 6.42910                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | C            | Foreign Exchange Future | 0.27100   | 0.31100                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | C            | Foreign Exchange Future | 0.26600   | 0.30500                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | C            | Foreign Exchange Future | 0.27600   | 0.31600                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | P            | Foreign Exchange Future | 0.18400   | 0.16100                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | P            | Foreign Exchange Future | 0.19400   | 0.17000                         | 0             |
| 01/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | P            | Foreign Exchange Future | 0.18900   | 0.16600                         | 0             |
| 01/12/2011 | NZ\$ / R On 18 June 2012     |        |              | Foreign Exchange Future | 6.40670   | 6.47030                         | 0             |
| 01/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | C            | Foreign Exchange Future | 0.40400   | 0.44100                         | 0             |
| 01/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | C            | Foreign Exchange Future | 0.37900   | 0.41500                         | 0             |
| 01/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | C            | Foreign Exchange Future | 0.42900   | 0.46800                         | 0             |
| 01/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | P            | Foreign Exchange Future | 0.27200   | 0.24800                         | 0             |
| 01/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | P            | Foreign Exchange Future | 0.32200   | 0.29500                         | 0             |
| 01/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | P            | Foreign Exchange Future | 0.29700   | 0.27100                         | 0             |
| 01/12/2011 | PULA / R On 19 December 2011 |        |              | Foreign Exchange Future | 1.09370   | 1.08920                         | 0             |
| 01/12/2011 | PULA / R On 19 December 2011 | 1.09   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/12/2011 | PULA / R On 19 December 2011 | 1.08   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 01/12/2011 | PULA / R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | PULA / R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 01/12/2011 | PULA / R On 19 December 2011 | 1.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | PULA / R On 19 December 2011 | 1.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | PULA / R On 19 March 2012    |        |              | Foreign Exchange Future | 1.10710   | 1.10280                         | 0             |
| 01/12/2011 | PULA / R On 19 March 2012    | 1.11   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/12/2011 | PULA / R On 19 March 2012    | 1.12   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/12/2011 | PULA / R On 19 March 2012    | 1.10   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 01/12/2011 | PULA / R On 19 March 2012  | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/12/2011 | PULA / R On 19 March 2012  | 1.12   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 01/12/2011 | PULA / R On 19 March 2012  | 1.11   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/12/2011 | RAIN On 19 December 2011   |        |              | Foreign Exchange Future | 16,177.32000 | 16,310.44000                    | 0             |
| 01/12/2011 | YUAN/R On 19 December 2011 |        |              | Foreign Exchange Future | 1.27330      | 1.28210                         | 0             |
| 01/12/2011 | YUAN/R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.17350      | 0.18240                         | 0             |
| 01/12/2011 | YUAN/R On 19 December 2011 | 1.15   | C            | Foreign Exchange Future | 0.12420      | 0.13290                         | 0             |
| 01/12/2011 | YUAN/R On 19 December 2011 | 1.05   | C            | Foreign Exchange Future | 0.22340      | 0.23220                         | 0             |
| 01/12/2011 | YUAN/R On 19 December 2011 | 1.05   | P            | Foreign Exchange Future | 0.00010      | 0.00010                         | 0             |
| 01/12/2011 | YUAN/R On 19 December 2011 | 1.15   | P            | Foreign Exchange Future | 0.00090      | 0.00080                         | 0             |
| 01/12/2011 | YUAN/R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00020      | 0.00030                         | 0             |
| 01/12/2011 | YUAN/R On 19 March 2012    |        |              | Foreign Exchange Future | 1.29020      | 1.29910                         | 0             |
| 01/12/2011 | YUAN/R On 19 March 2012    | 1.20   | C            | Foreign Exchange Future | 0.11650      | 0.12310                         | 0             |
| 01/12/2011 | YUAN/R On 19 March 2012    | 1.25   | C            | Foreign Exchange Future | 0.08600      | 0.09160                         | 0             |
| 01/12/2011 | YUAN/R On 19 March 2012    | 1.15   | C            | Foreign Exchange Future | 0.15350      | 0.16080                         | 0             |
| 01/12/2011 | YUAN/R On 19 March 2012    | 1.15   | P            | Foreign Exchange Future | 0.01330      | 0.01170                         | 0             |
| 01/12/2011 | YUAN/R On 19 March 2012    | 1.25   | P            | Foreign Exchange Future | 0.04580      | 0.04250                         | 0             |
| 01/12/2011 | YUAN/R On 19 March 2012    | 1.20   | P            | Foreign Exchange Future | 0.02630      | 0.02400                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.01580      | 8.10960                         | 220,276       |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.35   | C            | Foreign Exchange Future | 0.67200      | 0.76400                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.40   | C            | Foreign Exchange Future | 0.62300      | 0.71500                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.72000      | 0.81300                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.75   | C            | Foreign Exchange Future | 1.26600      | 1.36000                         | 500           |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.16200      | 0.22200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.76900      | 0.86200                         | 5,560         |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 1.86600      | 1.96000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.01700      | 1.11100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.52700      | 0.61900                         | 11,280        |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 1.56600      | 1.66000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 1.61600      | 1.71000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 1.76600      | 1.86000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.14100      | 0.19500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 2.06600   | 2.16000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.57500   | 0.66700                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.31600   | 1.41000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 1.21600   | 1.31000                         | 200           |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.21400   | 0.28300                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.35200   | 0.43500                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 1.16600   | 1.26000                         | 560           |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 1.71600   | 1.81000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 1.66600   | 1.76000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 2.01600   | 2.11000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.27800   | 0.35500                         | 1,000         |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.43400   | 0.52500                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.41600   | 1.51000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 2.16600   | 2.26000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.24500   | 0.31800                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.20   | C            | Foreign Exchange Future | 0.81900   | 0.91200                         | 12,300        |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.55   | C            | Foreign Exchange Future | 1.46600   | 1.56000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.35   | C            | Foreign Exchange Future | 0.06100   | 0.08900                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.20   | C            | Foreign Exchange Future | 0.09300   | 0.13200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.10   | C            | Foreign Exchange Future | 1.91600   | 2.01000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.15   | C            | Foreign Exchange Future | 0.86800   | 0.96100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.90   | C            | Foreign Exchange Future | 1.11700   | 1.21000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.10   | C            | Foreign Exchange Future | 0.91800   | 1.01100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.36600   | 1.46000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.20   | C            | Foreign Exchange Future | 1.81600   | 1.91000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.30   | C            | Foreign Exchange Future | 0.07000   | 0.10100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.50   | C            | Foreign Exchange Future | 1.51600   | 1.61000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.06700   | 1.16100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.39200   | 0.48000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.40   | C            | Foreign Exchange Future | 0.05300   | 0.07800                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.08100   | 0.11500                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.31300   | 0.39400                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 0.96700   | 1.06100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.10   | C            | Foreign Exchange Future | 0.12300   | 0.17000                         | 11,340        |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 19 December 2011 | 6.05   | C            | Foreign Exchange Future | 1.96600   | 2.06000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.95   | C            | Foreign Exchange Future | 0.18700   | 0.25100                         | 12,579        |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.55   | C            | Foreign Exchange Future | 0.48100   | 0.57200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.10700   | 0.15000                         | 1,620         |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.02000   | 0.02900                         | 19,273        |
| 02/12/2011 | \$ / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.75   | C            | Foreign Exchange Future | 0.02200   | 0.03200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.65   | C            | Foreign Exchange Future | 0.02800   | 0.04100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.04100   | 0.06000                         | 26,550        |
| 02/12/2011 | \$ / R On 19 December 2011 | 9.00   | C            | Foreign Exchange Future | 0.01100   | 0.01800                         | 8,333         |
| 02/12/2011 | \$ / R On 19 December 2011 | 9.00   | P            | Foreign Exchange Future | 0.99500   | 0.90800                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.52500   | 0.45000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.65   | P            | Foreign Exchange Future | 0.66200   | 0.58100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.75   | P            | Foreign Exchange Future | 0.75600   | 0.67200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.80400   | 0.71900                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 2.93400   | 2.84000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 3.88400   | 3.79000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.24100   | 0.19000                         | 400           |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.55   | P            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.95   | P            | Foreign Exchange Future | 0.12100   | 0.09100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.10   | P            | Foreign Exchange Future | 0.20700   | 0.16000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.04700   | 0.03400                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.31500   | 0.25500                         | 100           |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.40   | P            | Foreign Exchange Future | 0.43700   | 0.36800                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.02600   | 0.02000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.35400   | 0.29100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.10   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 1,000         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 19 December 2011 | 6.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.20   | P            | Foreign Exchange Future | 0.27700   | 0.22200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.39500   | 0.32900                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 560           |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.07900   | 0.05800                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.20   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.01800   | 0.01500                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.06200   | 0.04500                         | 12,688        |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.03600   | 0.02500                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.09800   | 0.07300                         | 560           |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,340        |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 0.17500   | 0.13500                         | 10,750        |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 800           |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 12,000        |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.14600   | 0.11200                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 3,780         |
| 02/12/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 1,000         |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.11970   | 8.21530                         | 45,910        |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 1.12200   | 1.21300                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 1.07800   | 1.16800                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 1.16700   | 1.25900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.15500   | 1.24600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 1.02200   | 1.11100                         | 30,100        |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.93600   | 1.02400                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 1.33900   | 1.43300                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 0.97900   | 1.06800                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 1.38700   | 1.48000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.71100   | 0.78700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.48600   | 0.54100                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.81800   | 0.89900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.34900   | 0.39200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 1.43400   | 1.52800                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.33300   | 0.37400                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 1.29300   | 1.38500                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.46300   | 0.51700                         | 5,000         |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 1.06600   | 1.15600                         | 10,000        |
| 02/12/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 1.48200   | 1.57600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.78100   | 0.86100                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.38300   | 0.43000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.85   | C            | Foreign Exchange Future | 0.53400   | 0.59400                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.05   | C            | Foreign Exchange Future | 1.11000   | 1.20100                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 6.60   | C            | Foreign Exchange Future | 1.53000   | 1.62400                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.80   | C            | Foreign Exchange Future | 0.56000   | 0.62200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 8.05   | C            | Foreign Exchange Future | 0.44200   | 0.49400                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.90   | C            | Foreign Exchange Future | 0.50900   | 0.56700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 8.15   | C            | Foreign Exchange Future | 0.40200   | 0.45000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.35   | C            | Foreign Exchange Future | 0.85600   | 0.94000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.89500   | 0.98200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 6.90   | C            | Foreign Exchange Future | 1.24600   | 1.33900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012    | 7.70   | C            | Foreign Exchange Future | 0.61500   | 0.68400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 19 March 2012 | 8.10   | C            | Foreign Exchange Future | 0.42200   | 0.47100                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.50   | C            | Foreign Exchange Future | 0.74600   | 0.82300                         | 5,000         |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.40   | C            | Foreign Exchange Future | 1.72600   | 1.82200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.15   | C            | Foreign Exchange Future | 1.97400   | 2.07000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.60   | C            | Foreign Exchange Future | 0.67800   | 0.75200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.25   | C            | Foreign Exchange Future | 0.36500   | 0.41100                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.20   | C            | Foreign Exchange Future | 1.92500   | 2.02000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.95   | C            | Foreign Exchange Future | 1.20000   | 1.29200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.75   | C            | Foreign Exchange Future | 0.58700   | 0.65300                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.40   | C            | Foreign Exchange Future | 0.31700   | 0.35800                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.45   | C            | Foreign Exchange Future | 1.67700   | 1.77200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.65   | C            | Foreign Exchange Future | 0.64600   | 0.71700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.55   | C            | Foreign Exchange Future | 1.57800   | 1.67300                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.50   | C            | Foreign Exchange Future | 1.62700   | 1.72200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.35   | C            | Foreign Exchange Future | 1.77600   | 1.87100                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.10   | C            | Foreign Exchange Future | 2.02400   | 2.12000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.45   | C            | Foreign Exchange Future | 0.30300   | 0.34200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.50   | C            | Foreign Exchange Future | 0.28900   | 0.32700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.80   | C            | Foreign Exchange Future | 0.22100   | 0.25100                         | 3             |
| 02/12/2011 | \$ / R On 19 March 2012 | 9.00   | C            | Foreign Exchange Future | 0.18600   | 0.21200                         | 100           |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.60   | C            | Foreign Exchange Future | 0.26400   | 0.29800                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.65   | C            | Foreign Exchange Future | 0.25200   | 0.28600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.65   | P            | Foreign Exchange Future | 0.78200   | 0.72100                         | 176           |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.60   | P            | Foreign Exchange Future | 0.74400   | 0.68300                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.80   | P            | Foreign Exchange Future | 0.90100   | 0.83600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 1.06600   | 0.99700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.50   | P            | Foreign Exchange Future | 0.66900   | 0.61200                         | 190           |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.45   | P            | Foreign Exchange Future | 0.63300   | 0.57700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.10   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 2,420         |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.55   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.65   | P            | Foreign Exchange Future | 0.17600   | 0.15200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 19 March 2012 | 8.40   | P            | Foreign Exchange Future | 0.59700   | 0.54300                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.75   | P            | Foreign Exchange Future | 0.21700   | 0.18800                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.95   | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.25   | P            | Foreign Exchange Future | 0.49500   | 0.44600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.60   | P            | Foreign Exchange Future | 0.15800   | 0.13700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.40   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.50   | P            | Foreign Exchange Future | 0.12600   | 0.10800                         | 2,420         |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.10   | P            | Foreign Exchange Future | 0.40200   | 0.35600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.70   | P            | Foreign Exchange Future | 0.19500   | 0.16900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.07500   | 0.06700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.08600   | 0.07500                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 0.43200   | 0.38500                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.28900   | 0.25200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 0.37200   | 0.32900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.24000   | 0.20700                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.04000   | 0.03600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.26400   | 0.22900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 0.46300   | 0.41500                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.11100   | 0.09600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.04600   | 0.04100                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 0.34300   | 0.30200                         | 7,051         |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.02300   | 0.02000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 0.56300   | 0.50900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 10,000        |
| 02/12/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 0.52900   | 0.47700                         | 200           |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.09800   | 0.08400                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 0.31600   | 0.27600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.14100   | 0.12200                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.05900   | 0.05300                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.06600   | 0.05900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.05200   | 0.04600                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.03500   | 0.03100                         | 1,000         |
| 02/12/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.03300   | 0.03000                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.04400   | 0.03900                         | 0             |
| 02/12/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.03800   | 0.03400                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.21790   | 8.31480                         | 22,732        |
| 02/12/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 1.10000   | 1.18500                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 1.06200   | 1.14600                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 1.13900   | 1.22500                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 8.10   | C            | Foreign Exchange Future | 0.61700   | 0.67000                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 6.75   | C            | Foreign Exchange Future | 1.51700   | 1.61000                         | 4,850         |
| 02/12/2011 | \$ / R On 18 June 2012      | 8.50   | C            | Foreign Exchange Future | 0.47600   | 0.52100                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 8.65   | C            | Foreign Exchange Future | 0.43200   | 0.47400                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 8.75   | C            | Foreign Exchange Future | 0.40600   | 0.44500                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 8.75   | P            | Foreign Exchange Future | 0.93800   | 0.88000                         | 132           |
| 02/12/2011 | \$ / R On 18 June 2012      | 8.65   | P            | Foreign Exchange Future | 0.86400   | 0.80900                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 8.50   | P            | Foreign Exchange Future | 0.75800   | 0.70600                         | 200           |
| 02/12/2011 | \$ / R On 18 June 2012      | 8.10   | P            | Foreign Exchange Future | 0.49900   | 0.45500                         | 132           |
| 02/12/2011 | \$ / R On 18 June 2012      | 6.75   | P            | Foreign Exchange Future | 0.04900   | 0.04500                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.12100   | 0.11000                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.14400   | 0.13100                         | 0             |
| 02/12/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.13200   | 0.12000                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.31090   | 8.41110                         | 1,125         |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 1.27700   | 1.36200                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 1.24000   | 1.32500                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.31400   | 1.40000                         | 16,000        |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.20500   | 1.28800                         | 37,000        |
| 02/12/2011 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.54200   | 0.58800                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.44600   | 0.48500                         | 5,500         |
| 02/12/2011 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.46800   | 0.50800                         | 360           |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.86100   | 0.92500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.60000   | 0.65000                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.88900   | 0.83900                         | 4,000         |
| 02/12/2011 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 1.33500   | 1.27400                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.45000   | 0.41400                         | 360           |
| 02/12/2011 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 1.03100   | 0.97700                         | 1,500         |
| 02/12/2011 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 1.25700   | 1.19700                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.15300   | 0.13900                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.19400   | 0.17700                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.17900   | 0.16400                         | 0             |
| 02/12/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.16600   | 0.15100                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.39950   | 8.50200                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 1.10700   | 1.18000                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 1.08300   | 1.15400                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 1.13300   | 1.20600                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.97000   | 1.03600                         | 300           |
| 02/12/2011 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.60600   | 0.65200                         | 540           |
| 02/12/2011 | \$ / R On 14 December 2012  | 9.10   | P            | Foreign Exchange Future | 1.30700   | 1.25000                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.38400   | 0.35400                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.57100   | 0.53400                         | 540           |
| 02/12/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.43400   | 0.40200                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.40800   | 0.37800                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     |        |              | Foreign Exchange Future | 8.48080   | 8.58240                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     | 7.95   | C            | Foreign Exchange Future | 1.13000   | 1.19400                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     | 8.00   | C            | Foreign Exchange Future | 1.11000   | 1.17200                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     | 7.90   | C            | Foreign Exchange Future | 1.15100   | 1.21600                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     | 9.10   | C            | Foreign Exchange Future | 0.73500   | 0.78300                         | 180           |
| 02/12/2011 | \$ / R On 18 March 2013     | 8.10   | C            | Foreign Exchange Future | 1.07000   | 1.13100                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     | 8.10   | P            | Foreign Exchange Future | 0.68900   | 0.64900                         | 180           |
| 02/12/2011 | \$ / R On 18 March 2013     | 7.90   | P            | Foreign Exchange Future | 0.57000   | 0.53400                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     | 9.10   | P            | Foreign Exchange Future | 1.35400   | 1.30100                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     | 8.00   | P            | Foreign Exchange Future | 0.62900   | 0.59000                         | 0             |
| 02/12/2011 | \$ / R On 18 March 2013     | 7.95   | P            | Foreign Exchange Future | 0.59900   | 0.56200                         | 0             |
| 02/12/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 9.23440   | 9.32660                         | 0             |
| 02/12/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.86400   | 1.91400                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | \$ / R On 12 December 2014      | 8.00   | C            | Foreign Exchange Future | 2.05100   | 2.10800                         | 200           |
| 02/12/2011 | \$ / R On 12 December 2014      | 8.45   | C            | Foreign Exchange Future | 1.88300   | 1.93300                         | 0             |
| 02/12/2011 | \$ / R On 12 December 2014      | 8.55   | C            | Foreign Exchange Future | 1.84400   | 1.89500                         | 0             |
| 02/12/2011 | \$ / R On 12 December 2014      | 8.55   | P            | Foreign Exchange Future | 1.16000   | 1.11800                         | 0             |
| 02/12/2011 | \$ / R On 12 December 2014      | 8.45   | P            | Foreign Exchange Future | 1.09900   | 1.05600                         | 0             |
| 02/12/2011 | \$ / R On 12 December 2014      | 8.00   | P            | Foreign Exchange Future | 0.81700   | 0.78100                         | 0             |
| 02/12/2011 | \$ / R On 12 December 2014      | 8.50   | P            | Foreign Exchange Future | 1.13000   | 1.08700                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2015      |        |              | Foreign Exchange Future | 10.32490  | 10.41710                        | 0             |
| 02/12/2011 | \$ / R On 14 December 2015      | 9.20   | C            | Foreign Exchange Future | 2.54100   | 2.60400                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2015      | 9.25   | C            | Foreign Exchange Future | 2.52400   | 2.58700                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2015      | 9.15   | C            | Foreign Exchange Future | 2.55900   | 2.62200                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2015      | 9.15   | P            | Foreign Exchange Future | 1.38400   | 1.35500                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2015      | 9.25   | P            | Foreign Exchange Future | 1.44900   | 1.42000                         | 0             |
| 02/12/2011 | \$ / R On 14 December 2015      | 9.20   | P            | Foreign Exchange Future | 1.41600   | 1.38700                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 December 2011 |        |              | Foreign Exchange Future | 8.01580   | 8.10960                         | 200           |
| 02/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.01695   | 1.11070                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 0.96724   | 1.06091                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.06672   | 1.16052                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00092   | 0.00092                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00144   | 0.00131                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00115   | 0.00110                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    |        |              | Foreign Exchange Future | 8.11970   | 8.21530                         | 627           |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.71131   | 0.78690                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | C            | Foreign Exchange Future | 0.67800   | 0.75165                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | C            | Foreign Exchange Future | 0.74577   | 0.82324                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.38321   | 0.43008                         | 80            |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | P            | Foreign Exchange Future | 0.12607   | 0.10794                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | P            | Foreign Exchange Future | 0.46351   | 0.41478                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | P            | Foreign Exchange Future | 0.15830   | 0.13635                         | 0             |
| 02/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | P            | Foreign Exchange Future | 0.14161   | 0.12160                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011       |        |              | Foreign Exchange Future | 12.56170  | 12.74880                        | 13,576        |
| 02/12/2011 | £ / R On 19 December 2011       | 11.65  | C            | Foreign Exchange Future | 0.92000   | 1.10600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | £ / R On 19 December 2011 | 11.70  | C            | Foreign Exchange Future | 0.87100   | 1.05700                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.96900   | 1.15500                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 12.20  | C            | Foreign Exchange Future | 0.41500   | 0.58000                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.30  | C            | Foreign Exchange Future | 1.26500   | 1.45100                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.67700   | 0.86100                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.82200   | 1.00800                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 2.06200   | 2.24900                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 10.70  | C            | Foreign Exchange Future | 1.86200   | 2.04900                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 0.05300   | 0.03100                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 02/12/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 12.71380  | 12.90360                        | 2,510         |
| 02/12/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 1.33000   | 1.51700                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 1.28800   | 1.47000                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 1.37600   | 1.56400                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 1.24700   | 1.42400                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.97900   | 1.13800                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 1.75500   | 1.94300                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 1.05100   | 1.21500                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.72700   | 0.86300                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 1.42300   | 1.61100                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 1.85100   | 2.03900                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 1.12700   | 1.29500                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 1.65900   | 1.84800                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 12.00  | C            | Foreign Exchange Future | 0.90900   | 1.06500                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 12.00  | P            | Foreign Exchange Future | 0.19500   | 0.16100                         | 768           |
| 02/12/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.04500   | 0.04400                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.11300   | 0.09100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.03700   | 0.03500                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.05900   | 0.05700                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 0.31300   | 0.25900                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.13700   | 0.11100                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.04100   | 0.03900                         | 768           |
| 02/12/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.16500   | 0.13400                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.08300   | 0.07000                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.06200   | 0.06000                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.07400   | 0.06600                         | 0             |
| 02/12/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.06600   | 0.06300                         | 0             |
| 02/12/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 12.85560  | 13.04730                        | 2,853         |
| 02/12/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 1.30800   | 1.45300                         | 0             |
| 02/12/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 1.27600   | 1.41900                         | 0             |
| 02/12/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 1.34100   | 1.48800                         | 0             |
| 02/12/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.28500   | 0.24100                         | 0             |
| 02/12/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.32000   | 0.27200                         | 0             |
| 02/12/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.30200   | 0.25600                         | 0             |
| 02/12/2011 | ¥ / R On 19 December 2011 |        |              | Foreign Exchange Future | 0.10290   | 0.10440                         | 5,998         |
| 02/12/2011 | ¥ / R On 19 December 2011 | 0.08   | C            | Foreign Exchange Future | 0.02290   | 0.02440                         | 0             |
| 02/12/2011 | ¥ / R On 19 December 2011 | 0.07   | C            | Foreign Exchange Future | 0.03290   | 0.03440                         | 0             |
| 02/12/2011 | ¥ / R On 19 December 2011 | 0.09   | C            | Foreign Exchange Future | 0.01292   | 0.01441                         | 0             |
| 02/12/2011 | ¥ / R On 19 December 2011 | 0.09   | P            | Foreign Exchange Future | 0.00002   | 0.00001                         | 0             |
| 02/12/2011 | ¥ / R On 19 December 2011 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | ¥ / R On 19 December 2011 | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | ¥ / R On 19 March 2012    |        |              | Foreign Exchange Future | 0.10450   | 0.10600                         | 25            |
| 02/12/2011 | ¥ / R On 19 March 2012    | 0.09   | C            | Foreign Exchange Future | 0.01499   | 0.01640                         | 0             |
| 02/12/2011 | ¥ / R On 19 March 2012    | 0.08   | C            | Foreign Exchange Future | 0.02458   | 0.02607                         | 0             |
| 02/12/2011 | ¥ / R On 19 March 2012    | 0.10   | C            | Foreign Exchange Future | 0.00756   | 0.00859                         | 0             |
| 02/12/2011 | ¥ / R On 19 March 2012    | 0.10   | P            | Foreign Exchange Future | 0.00306   | 0.00259                         | 0             |
| 02/12/2011 | ¥ / R On 19 March 2012    | 0.08   | P            | Foreign Exchange Future | 0.00008   | 0.00007                         | 0             |
| 02/12/2011 | ¥ / R On 19 March 2012    | 0.09   | P            | Foreign Exchange Future | 0.00049   | 0.00040                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 |        |              | Foreign Exchange Future | 10.80070  | 10.93610                        | 21,104        |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | € / R On 19 December 2011 | 9.80   | C            | Foreign Exchange Future | 1.00300   | 1.13800                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.85   | C            | Foreign Exchange Future | 0.95300   | 1.08800                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.75   | C            | Foreign Exchange Future | 1.05300   | 1.18800                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.00  | C            | Foreign Exchange Future | 0.80500   | 0.94000                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.55   | C            | Foreign Exchange Future | 1.25100   | 1.38700                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.30   | C            | Foreign Exchange Future | 1.50100   | 1.63600                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 1.40100   | 1.53600                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.00600   | 0.01200                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.95   | C            | Foreign Exchange Future | 0.85400   | 0.98900                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.01000   | 0.02000                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.50   | C            | Foreign Exchange Future | 1.30100   | 1.43700                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.00  | C            | Foreign Exchange Future | 0.08100   | 0.13400                         | 8,220         |
| 02/12/2011 | € / R On 19 December 2011 | 10.25  | C            | Foreign Exchange Future | 0.56100   | 0.69400                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.65  | C            | Foreign Exchange Future | 0.00800   | 0.01700                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.35  | C            | Foreign Exchange Future | 0.47000   | 0.59700                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.05  | C            | Foreign Exchange Future | 0.75600   | 0.89000                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.60   | C            | Foreign Exchange Future | 1.20200   | 1.33700                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.20  | C            | Foreign Exchange Future | 0.04100   | 0.07300                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.15  | C            | Foreign Exchange Future | 0.65800   | 0.79200                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.10  | C            | Foreign Exchange Future | 0.70700   | 0.84100                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.30  | C            | Foreign Exchange Future | 0.51400   | 0.64500                         | 2,740         |
| 02/12/2011 | € / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.09500   | 0.15400                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.40  | C            | Foreign Exchange Future | 0.02000   | 0.00000                         | 11,400        |
| 02/12/2011 | € / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 0.34400   | 0.00000                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.40  | P            | Foreign Exchange Future | 0.61900   | 0.00000                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.04300   | 0.00000                         | 5,700         |
| 02/12/2011 | € / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 0.24400   | 0.16800                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 1.10200   | 0.97100                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.10  | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 2,740         |
| 02/12/2011 | € / R On 19 December 2011 | 10.30  | P            | Foreign Exchange Future | 0.01300   | 0.00900                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.15  | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.20  | P            | Foreign Exchange Future | 0.44000   | 0.33700                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | € / R On 19 December 2011 | 10.05  | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.35  | P            | Foreign Exchange Future | 0.01900   | 0.01100                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.85700   | 0.73100                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.25  | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.00  | P            | Foreign Exchange Future | 0.28000   | 0.19800                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 8,220         |
| 02/12/2011 | € / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.80900   | 0.68400                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.95   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.95500   | 0.82600                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 10.00  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/12/2011 | € / R On 19 December 2011 | 9.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    |        |              | Foreign Exchange Future | 10.94940  | 11.08600                        | 17,784        |
| 02/12/2011 | € / R On 19 March 2012    | 10.10  | C            | Foreign Exchange Future | 0.96900   | 1.08500                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 10.15  | C            | Foreign Exchange Future | 0.93000   | 1.04500                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 10.05  | C            | Foreign Exchange Future | 1.00900   | 1.12600                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 9.05   | C            | Foreign Exchange Future | 1.91800   | 2.05100                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 10.25  | C            | Foreign Exchange Future | 0.85500   | 0.96600                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 9.80   | C            | Foreign Exchange Future | 1.21800   | 1.34500                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 9.00   | C            | Foreign Exchange Future | 1.96600   | 2.10000                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 9.90   | C            | Foreign Exchange Future | 1.13200   | 1.25500                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 10.60  | C            | Foreign Exchange Future | 0.62500   | 0.71800                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 10.75  | C            | Foreign Exchange Future | 0.54500   | 0.63000                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 10.30  | C            | Foreign Exchange Future | 0.81800   | 0.92800                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.39200   | 0.46000                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.27100   | 0.32300                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.47200   | 0.55200                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 11.75  | C            | Foreign Exchange Future | 0.21700   | 0.26000                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 10.95  | C            | Foreign Exchange Future | 0.45000   | 0.52800                         | 0             |
| 02/12/2011 | € / R On 19 March 2012    | 11.30  | C            | Foreign Exchange Future | 0.32500   | 0.38500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | € / R On 19 March 2012     | 9.55   | C            | Foreign Exchange Future | 1.44400   | 1.57400                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 9.55   | P            | Foreign Exchange Future | 0.04500   | 0.03800                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 11.30  | P            | Foreign Exchange Future | 0.67600   | 0.59900                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.95  | P            | Foreign Exchange Future | 0.45100   | 0.39200                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 11.75  | P            | Foreign Exchange Future | 1.01800   | 0.92400                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.90  | P            | Foreign Exchange Future | 0.42300   | 0.36600                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 11.50  | P            | Foreign Exchange Future | 0.82200   | 0.73700                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 11.10  | P            | Foreign Exchange Future | 0.54300   | 0.47400                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.30  | P            | Foreign Exchange Future | 0.16900   | 0.14200                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.75  | P            | Foreign Exchange Future | 0.34600   | 0.29400                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.60  | P            | Foreign Exchange Future | 0.27600   | 0.23200                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 9.90   | P            | Foreign Exchange Future | 0.08300   | 0.06900                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 9.00   | P            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 9.80   | P            | Foreign Exchange Future | 0.06900   | 0.05900                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.25  | P            | Foreign Exchange Future | 0.15600   | 0.13000                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 9.05   | P            | Foreign Exchange Future | 0.01900   | 0.01500                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.05  | P            | Foreign Exchange Future | 0.11000   | 0.09000                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.15  | P            | Foreign Exchange Future | 0.13100   | 0.10900                         | 0             |
| 02/12/2011 | € / R On 19 March 2012     | 10.10  | P            | Foreign Exchange Future | 0.12000   | 0.09900                         | 0             |
| 02/12/2011 | € / R On 18 June 2012      |        |              | Foreign Exchange Future | 11.08700  | 11.22530                        | 13,749        |
| 02/12/2011 | € / R On 18 June 2012      | 10.40  | C            | Foreign Exchange Future | 0.99700   | 1.10000                         | 0             |
| 02/12/2011 | € / R On 18 June 2012      | 10.45  | C            | Foreign Exchange Future | 0.96500   | 1.06700                         | 0             |
| 02/12/2011 | € / R On 18 June 2012      | 10.35  | C            | Foreign Exchange Future | 1.02900   | 1.13400                         | 0             |
| 02/12/2011 | € / R On 18 June 2012      | 10.35  | P            | Foreign Exchange Future | 0.29200   | 0.25900                         | 0             |
| 02/12/2011 | € / R On 18 June 2012      | 10.45  | P            | Foreign Exchange Future | 0.32800   | 0.29200                         | 0             |
| 02/12/2011 | € / R On 18 June 2012      | 10.40  | P            | Foreign Exchange Future | 0.31000   | 0.27500                         | 0             |
| 02/12/2011 | € / R On 17 September 2012 |        |              | Foreign Exchange Future | 11.21830  | 11.35950                        | 200           |
| 02/12/2011 | € / R On 17 September 2012 | 10.73  | C            | Foreign Exchange Future | 1.01300   | 1.14300                         | 0             |
| 02/12/2011 | € / R On 17 September 2012 | 10.78  | C            | Foreign Exchange Future | 0.98400   | 1.11300                         | 0             |
| 02/12/2011 | € / R On 17 September 2012 | 10.68  | C            | Foreign Exchange Future | 1.04200   | 1.17300                         | 0             |
| 02/12/2011 | € / R On 17 September 2012 | 10.68  | P            | Foreign Exchange Future | 0.49900   | 0.48900                         | 0             |
| 02/12/2011 | € / R On 17 September 2012 | 10.78  | P            | Foreign Exchange Future | 0.54100   | 0.52900                         | 0             |
| 02/12/2011 | € / R On 17 September 2012 | 10.73  | P            | Foreign Exchange Future | 0.52000   | 0.50900                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | AU\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.20990   | 8.29080                         | 9,642         |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.56000   | 1.64100                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.51000   | 1.59100                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.61000   | 1.69100                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.71500   | 0.79600                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.91200   | 0.99300                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.23240   | 8.31310                         | 21,693        |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 1.03300   | 1.10800                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.98800   | 1.06300                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.07700   | 1.15300                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.90200   | 0.97600                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 1.30700   | 1.38500                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.63100   | 0.69700                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.86000   | 0.93300                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.26000   | 1.33800                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 2.03700   | 2.11800                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.90   | C            | Foreign Exchange Future | 0.53000   | 0.59100                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.90   | P            | Foreign Exchange Future | 0.19800   | 0.17800                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.02800   | 0.02500                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.07800   | 0.07000                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.75   | P            | Foreign Exchange Future | 0.14900   | 0.13400                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 6.95   | P            | Foreign Exchange Future | 0.02500   | 0.02200                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.40   | P            | Foreign Exchange Future | 0.07000   | 0.06300                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.20   | P            | Foreign Exchange Future | 0.04500   | 0.04000                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.30   | P            | Foreign Exchange Future | 0.05600   | 0.05000                         | 0             |
| 02/12/2011 | AU\$ / R On 19 March 2012    | 7.25   | P            | Foreign Exchange Future | 0.05100   | 0.04500                         | 0             |
| 02/12/2011 | AU\$ / R On 18 June 2012     |        |              | Foreign Exchange Future | 8.26640   | 8.34800                         | 6,113         |
| 02/12/2011 | AU\$ / R On 18 June 2012     | 7.65   | C            | Foreign Exchange Future | 0.82500   | 0.88600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | C            | Foreign Exchange Future | 0.85900   | 0.92100                         | 0             |
| 02/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | C            | Foreign Exchange Future | 0.79100   | 0.85100                         | 0             |
| 02/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | P            | Foreign Exchange Future | 0.22500   | 0.20300                         | 0             |
| 02/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | P            | Foreign Exchange Future | 0.19300   | 0.17300                         | 0             |
| 02/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | P            | Foreign Exchange Future | 0.20900   | 0.18800                         | 0             |
| 02/12/2011 | AU\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.30020   | 8.38410                         | 2,098         |
| 02/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | C            | Foreign Exchange Future | 0.61300   | 0.65900                         | 0             |
| 02/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | C            | Foreign Exchange Future | 0.59100   | 0.63600                         | 0             |
| 02/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | C            | Foreign Exchange Future | 0.63600   | 0.68300                         | 0             |
| 02/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | P            | Foreign Exchange Future | 0.52200   | 0.48500                         | 0             |
| 02/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | P            | Foreign Exchange Future | 0.57700   | 0.53800                         | 0             |
| 02/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | P            | Foreign Exchange Future | 0.54900   | 0.51100                         | 0             |
| 02/12/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.31830   | 9.36330                         | 0             |
| 02/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 2.40300   | 2.44400                         | 0             |
| 02/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 2.36300   | 2.40400                         | 0             |
| 02/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 2.44400   | 2.48500                         | 0             |
| 02/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.37600   | 0.37200                         | 0             |
| 02/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.39500   | 0.39100                         | 0             |
| 02/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.38500   | 0.38100                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    |        |              | Foreign Exchange Future | 7.88920   | 7.97660                         | 10            |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.25   | C            | Foreign Exchange Future | 0.64100   | 0.72800                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.30   | C            | Foreign Exchange Future | 0.59100   | 0.67800                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.20   | C            | Foreign Exchange Future | 0.69100   | 0.77800                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.65   | C            | Foreign Exchange Future | 0.26000   | 0.33900                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 6.80   | C            | Foreign Exchange Future | 1.08900   | 1.17700                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.60   | C            | Foreign Exchange Future | 0.30300   | 0.38500                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 6.85   | C            | Foreign Exchange Future | 1.03900   | 1.12700                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.40   | C            | Foreign Exchange Future | 0.49300   | 0.57900                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 6.90   | C            | Foreign Exchange Future | 0.98900   | 1.07700                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.45   | C            | Foreign Exchange Future | 0.44400   | 0.53000                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.45   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011    | 7.40   | P            | Foreign Exchange Future | 0.00400   | 0.00200                         | 0             |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | CAD/ R On 19 December 2011        | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011        | 7.60   | P            | Foreign Exchange Future | 0.01400   | 0.00800                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011        | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011        | 7.65   | P            | Foreign Exchange Future | 0.02100   | 0.01200                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011        | 7.20   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011        | 7.30   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/12/2011 | CAD/ R On 19 December 2011        | 7.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/12/2011 | CAD/ R On 19 March 2012           |        |              | Foreign Exchange Future | 7.97480   | 8.06360                         | 0             |
| 02/12/2011 | CAD/ R On 19 March 2012           | 7.55   | C            | Foreign Exchange Future | 0.53500   | 0.60500                         | 0             |
| 02/12/2011 | CAD/ R On 19 March 2012           | 7.60   | C            | Foreign Exchange Future | 0.50100   | 0.56800                         | 0             |
| 02/12/2011 | CAD/ R On 19 March 2012           | 7.50   | C            | Foreign Exchange Future | 0.57200   | 0.64400                         | 0             |
| 02/12/2011 | CAD/ R On 19 March 2012           | 7.50   | P            | Foreign Exchange Future | 0.09700   | 0.08000                         | 0             |
| 02/12/2011 | CAD/ R On 19 March 2012           | 7.60   | P            | Foreign Exchange Future | 0.12600   | 0.10400                         | 0             |
| 02/12/2011 | CAD/ R On 19 March 2012           | 7.55   | P            | Foreign Exchange Future | 0.11000   | 0.09100                         | 0             |
| 02/12/2011 | CF CANDO CAAK On 19 December 2011 |        |              | Can-Do Future           | 0.13110   | 0.15860                         | 12,659        |
| 02/12/2011 | CF CANDO CAAL On 19 December 2011 |        |              | Can-Do Future           | 0.09410   | 0.12280                         | 18,519        |
| 02/12/2011 | CF CANDO CAAM On 19 December 2011 |        |              | Can-Do Future           | 0.16790   | 0.12600                         | 12,423        |
| 02/12/2011 | CF CANDO CAAN On 30 March 2012    |        |              | Can-Do Future           | 0.36050   | 0.39950                         | 100,000       |
| 02/12/2011 | CF CANDO CAAO On 30 March 2012    |        |              | Can-Do Future           | 0.13250   | 0.11100                         | 100,000       |
| 02/12/2011 | CF CANDO CAAP On 19 December 2011 |        |              | Can-Do Future           | 0.19550   | 0.15140                         | 12,346        |
| 02/12/2011 | CF CANDO CAAR On 19 December 2011 |        |              | Can-Do Future           | 0.11220   | 0.14520                         | 18,750        |
| 02/12/2011 | CF CANDO CAAS On 31 January 2012  |        |              | Can-Do Future           | 0.08650   | 0.09850                         | 12,500        |
| 02/12/2011 | CF CANDO CAAT On 29 February 2012 |        |              | Can-Do Future           | 0.07760   | 0.08530                         | 12,500        |
| 02/12/2011 | CF CANDO CAAU On 31 January 2012  |        |              | Can-Do Future           | 0.07930   | 0.06370                         | 19,481        |
| 02/12/2011 | CF CANDO CAAV On 29 February 2012 |        |              | Can-Do Future           | 0.10290   | 0.08700                         | 12,987        |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | CHF / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.75990   | 8.91200                         | 590           |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.30   | C            | Foreign Exchange Future | 0.47000   | 0.62100                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.35   | C            | Foreign Exchange Future | 0.42500   | 0.57300                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.51800   | 0.67000                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.30200   | 0.43400                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.61600   | 0.76700                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.86200   | 1.01400                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.55   | C            | Foreign Exchange Future | 0.26600   | 0.39200                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.90   | C            | Foreign Exchange Future | 0.09600   | 0.16700                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 0.01900   | 0.04200                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 9.15   | C            | Foreign Exchange Future | 0.04500   | 0.08400                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.45   | C            | Foreign Exchange Future | 0.34100   | 0.47700                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.76300   | 0.91500                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 1.01100   | 1.16300                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.12900   | 0.21800                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 1.11000   | 1.26200                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.17400   | 0.28000                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.08200   | 0.14600                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.23200   | 0.35200                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.03900   | 0.07300                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.01600   | 0.03600                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 0.70600   | 0.57400                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.47900   | 0.36100                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.07200   | 0.04000                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.27200   | 0.18400                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.11400   | 0.06800                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.16900   | 0.10600                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.03100   | 0.01500                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.43500   | 0.32200                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.65900   | 0.53000                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.23600   | 0.15500                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/12/2011 | CHF / R On 19 December 2011  | 8.55   | P            | Foreign Exchange Future | 0.05600   | 0.03000                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011  | 7.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011  | 8.15   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011  | 8.50   | P            | Foreign Exchange Future | 0.04200   | 0.02200                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011  | 8.25   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011  | 8.35   | P            | Foreign Exchange Future | 0.01500   | 0.01100                         | 0             |
| 02/12/2011 | CHF / R On 19 December 2011  | 8.30   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 02/12/2011 | CHF / R On 19 March 2012     |        |              | Foreign Exchange Future | 8.89210   | 9.04590                         | 0             |
| 02/12/2011 | CHF / R On 19 March 2012     | 8.60   | C            | Foreign Exchange Future | 0.56200   | 0.66900                         | 0             |
| 02/12/2011 | CHF / R On 19 March 2012     | 8.65   | C            | Foreign Exchange Future | 0.53600   | 0.64000                         | 0             |
| 02/12/2011 | CHF / R On 19 March 2012     | 8.55   | C            | Foreign Exchange Future | 0.58900   | 0.70000                         | 0             |
| 02/12/2011 | CHF / R On 19 March 2012     | 8.55   | P            | Foreign Exchange Future | 0.24700   | 0.20400                         | 0             |
| 02/12/2011 | CHF / R On 19 March 2012     | 8.65   | P            | Foreign Exchange Future | 0.29400   | 0.24400                         | 0             |
| 02/12/2011 | CHF / R On 19 March 2012     | 8.60   | P            | Foreign Exchange Future | 0.27000   | 0.22300                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 6.24960   | 6.31430                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | C            | Foreign Exchange Future | 0.08700   | 0.12500                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | C            | Foreign Exchange Future | 0.08300   | 0.12000                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.09200   | 0.13100                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.09700   | 0.07200                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | P            | Foreign Exchange Future | 0.10800   | 0.08100                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | P            | Foreign Exchange Future | 0.10200   | 0.07600                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.30170   | 6.36580                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | C            | Foreign Exchange Future | 0.23200   | 0.27100                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | C            | Foreign Exchange Future | 0.22700   | 0.26600                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | C            | Foreign Exchange Future | 0.23600   | 0.27600                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | P            | Foreign Exchange Future | 0.20800   | 0.18400                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | P            | Foreign Exchange Future | 0.21900   | 0.19400                         | 0             |
| 02/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | P            | Foreign Exchange Future | 0.21400   | 0.18900                         | 0             |
| 02/12/2011 | NZ\$ / R On 18 June 2012     |        |              | Foreign Exchange Future | 6.34190   | 6.40670                         | 0             |
| 02/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | C            | Foreign Exchange Future | 0.36100   | 0.40400                         | 0             |
| 02/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | C            | Foreign Exchange Future | 0.33800   | 0.37900                         | 0             |
| 02/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | C            | Foreign Exchange Future | 0.38500   | 0.42900                         | 0             |
| 02/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | P            | Foreign Exchange Future | 0.29300   | 0.27200                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 02/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | P            | Foreign Exchange Future | 0.34600      | 0.32200                         | 0             |
| 02/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | P            | Foreign Exchange Future | 0.31900      | 0.29700                         | 0             |
| 02/12/2011 | PULA / R On 19 December 2011 |        |              | Foreign Exchange Future | 1.09370      | 1.08920                         | 0             |
| 02/12/2011 | PULA / R On 19 December 2011 | 1.09   | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 02/12/2011 | PULA / R On 19 December 2011 | 1.08   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 02/12/2011 | PULA / R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/12/2011 | PULA / R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 02/12/2011 | PULA / R On 19 December 2011 | 1.08   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/12/2011 | PULA / R On 19 December 2011 | 1.09   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/12/2011 | PULA / R On 19 March 2012    |        |              | Foreign Exchange Future | 1.10710      | 1.10280                         | 0             |
| 02/12/2011 | PULA / R On 19 March 2012    | 1.11   | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 02/12/2011 | PULA / R On 19 March 2012    | 1.12   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/12/2011 | PULA / R On 19 March 2012    | 1.10   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 02/12/2011 | PULA / R On 19 March 2012    | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/12/2011 | PULA / R On 19 March 2012    | 1.12   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 02/12/2011 | PULA / R On 19 March 2012    | 1.11   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/12/2011 | RAIN On 19 December 2011     |        |              | Foreign Exchange Future | 15,979.63000 | 16,177.32000                    | 0             |
| 02/12/2011 | YUAN/R On 19 December 2011   |        |              | Foreign Exchange Future | 1.26010      | 1.27330                         | 0             |
| 02/12/2011 | YUAN/R On 19 December 2011   | 1.10   | C            | Foreign Exchange Future | 0.16030      | 0.17350                         | 0             |
| 02/12/2011 | YUAN/R On 19 December 2011   | 1.05   | C            | Foreign Exchange Future | 0.21010      | 0.22340                         | 0             |
| 02/12/2011 | YUAN/R On 19 December 2011   | 1.15   | C            | Foreign Exchange Future | 0.11100      | 0.12420                         | 0             |
| 02/12/2011 | YUAN/R On 19 December 2011   | 1.15   | P            | Foreign Exchange Future | 0.00090      | 0.00090                         | 0             |
| 02/12/2011 | YUAN/R On 19 December 2011   | 1.05   | P            | Foreign Exchange Future | 0.00000      | 0.00010                         | 0             |
| 02/12/2011 | YUAN/R On 19 December 2011   | 1.10   | P            | Foreign Exchange Future | 0.00020      | 0.00020                         | 0             |
| 02/12/2011 | YUAN/R On 19 March 2012      |        |              | Foreign Exchange Future | 1.27630      | 1.29020                         | 0             |
| 02/12/2011 | YUAN/R On 19 March 2012      | 1.20   | C            | Foreign Exchange Future | 0.10560      | 0.11650                         | 0             |
| 02/12/2011 | YUAN/R On 19 March 2012      | 1.15   | C            | Foreign Exchange Future | 0.14130      | 0.15350                         | 0             |
| 02/12/2011 | YUAN/R On 19 March 2012      | 1.25   | C            | Foreign Exchange Future | 0.07750      | 0.08600                         | 0             |
| 02/12/2011 | YUAN/R On 19 March 2012      | 1.25   | P            | Foreign Exchange Future | 0.05120      | 0.04580                         | 0             |
| 02/12/2011 | YUAN/R On 19 March 2012      | 1.15   | P            | Foreign Exchange Future | 0.01500      | 0.01330                         | 0             |
| 02/12/2011 | YUAN/R On 19 March 2012      | 1.20   | P            | Foreign Exchange Future | 0.02930      | 0.02630                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 7.99900   | 8.01580                         | 210,988       |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.35   | C            | Foreign Exchange Future | 0.65300   | 0.67200                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.40   | C            | Foreign Exchange Future | 0.60400   | 0.62300                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.70200   | 0.72000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.75   | C            | Foreign Exchange Future | 1.24900   | 1.26600                         | 500           |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.13500   | 0.16200                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.00000   | 1.01700                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.75200   | 0.76900                         | 5,000         |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 1.84900   | 1.86600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.50700   | 0.52700                         | 11,280        |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 1.54900   | 1.56600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 1.59900   | 1.61600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 1.74900   | 1.76600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.11600   | 0.14100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 2.04900   | 2.06600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.55600   | 0.57500                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.02800   | 0.04100                         | 26,550        |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.95   | C            | Foreign Exchange Future | 0.16000   | 0.18700                         | 12,579        |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.55   | C            | Foreign Exchange Future | 0.46000   | 0.48100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.08400   | 0.10700                         | 1,620         |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.75   | C            | Foreign Exchange Future | 0.01400   | 0.02200                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.01200   | 0.02000                         | 19,273        |
| 05/12/2011 | \$ / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.65   | C            | Foreign Exchange Future | 0.01800   | 0.02800                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.29900   | 1.31600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 1.19900   | 1.21600                         | 200           |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.18700   | 0.21400                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.32700   | 0.35200                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 1.14900   | 1.16600                         | 560           |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 1.69900   | 1.71600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 1.64900   | 1.66600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 1.99900   | 2.01600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.25200   | 0.27800                         | 1,000         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.41200   | 0.43400                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.39900   | 1.41600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 2.14900   | 2.16600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.21800   | 0.24500                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.20   | C            | Foreign Exchange Future | 0.80100   | 0.81900                         | 12,300        |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.55   | C            | Foreign Exchange Future | 1.44900   | 1.46600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.35   | C            | Foreign Exchange Future | 0.04400   | 0.06100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.20   | C            | Foreign Exchange Future | 0.07200   | 0.09300                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.10   | C            | Foreign Exchange Future | 1.89900   | 1.91600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.15   | C            | Foreign Exchange Future | 0.85100   | 0.86800                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.90   | C            | Foreign Exchange Future | 1.09900   | 1.11700                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.10   | C            | Foreign Exchange Future | 0.90000   | 0.91800                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.34900   | 1.36600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.20   | C            | Foreign Exchange Future | 1.79900   | 1.81600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.30   | C            | Foreign Exchange Future | 0.05200   | 0.07000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.50   | C            | Foreign Exchange Future | 1.49900   | 1.51600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.05000   | 1.06700                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.36900   | 0.39200                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.40   | C            | Foreign Exchange Future | 0.03800   | 0.05300                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.06100   | 0.08100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.28800   | 0.31300                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 0.95000   | 0.96700                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.10   | C            | Foreign Exchange Future | 0.09900   | 0.12300                         | 11,340        |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.05   | C            | Foreign Exchange Future | 1.94900   | 1.96600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 9.00   | C            | Foreign Exchange Future | 0.00600   | 0.01100                         | 8,333         |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.10   | P            | Foreign Exchange Future | 0.20000   | 0.20700                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.03900   | 0.04700                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.31200   | 0.31500                         | 100           |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.40   | P            | Foreign Exchange Future | 0.43900   | 0.43700                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.02000   | 0.02600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.35300   | 0.35400                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 1,000         |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.20   | P            | Foreign Exchange Future | 0.27300   | 0.27700                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.39500   | 0.39500                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 560           |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.06900   | 0.07900                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.05300   | 0.06200                         | 12,688        |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.02800   | 0.03600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.08800   | 0.09800                         | 560           |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,340        |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.52900   | 0.52500                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.65   | P            | Foreign Exchange Future | 0.66900   | 0.66200                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 2.95100   | 2.93400                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 3.90100   | 3.88400                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.75   | P            | Foreign Exchange Future | 0.76500   | 0.75600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.81300   | 0.80400                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.23500   | 0.24100                         | 400           |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.55   | P            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.95   | P            | Foreign Exchange Future | 0.11100   | 0.12100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 9.00   | P            | Foreign Exchange Future | 1.00700   | 0.99500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 0.16700   | 0.17500                         | 10,750        |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 12,000        |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 800           |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.13600   | 0.14600                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 3,780         |
| 05/12/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 1,000         |
| 05/12/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.10340   | 8.11970                         | 48,129        |
| 05/12/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 1.10500   | 1.12200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 1.06000   | 1.07800                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 8.80   | C            | Foreign Exchange Future | 0.20000   | 0.22100                         | 3             |
| 05/12/2011 | \$ / R On 19 March 2012    | 9.00   | C            | Foreign Exchange Future | 0.16700   | 0.18600                         | 100           |
| 05/12/2011 | \$ / R On 19 March 2012    | 8.60   | C            | Foreign Exchange Future | 0.24200   | 0.26400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 8.65   | C            | Foreign Exchange Future | 0.23100   | 0.25200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 6.40   | C            | Foreign Exchange Future | 1.71000   | 1.72600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 6.15   | C            | Foreign Exchange Future | 1.95800   | 1.97400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 7.60   | C            | Foreign Exchange Future | 0.65700   | 0.67800                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 8.25   | C            | Foreign Exchange Future | 0.34200   | 0.36500                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 1.90800   | 1.92500                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 1.18300   | 1.20000                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.56400   | 0.58700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 8.40   | C            | Foreign Exchange Future | 0.29400   | 0.31700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 6.45   | C            | Foreign Exchange Future | 1.66000   | 1.67700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 7.65   | C            | Foreign Exchange Future | 0.62400   | 0.64600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 6.55   | C            | Foreign Exchange Future | 1.56200   | 1.57800                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012    | 6.50   | C            | Foreign Exchange Future | 1.61100   | 1.62700                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 19 March 2012 | 6.35   | C            | Foreign Exchange Future | 1.75900   | 1.77600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.10   | C            | Foreign Exchange Future | 2.00700   | 2.02400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.45   | C            | Foreign Exchange Future | 0.28000   | 0.30300                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.50   | C            | Foreign Exchange Future | 0.26600   | 0.28900                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.99   | C            | Foreign Exchange Future | 1.15000   | 1.16700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.00   | C            | Foreign Exchange Future | 1.13700   | 1.15500                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.15   | C            | Foreign Exchange Future | 1.00400   | 1.02200                         | 30,100        |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.25   | C            | Foreign Exchange Future | 0.91800   | 0.93600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.80   | C            | Foreign Exchange Future | 1.32200   | 1.33900                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.20   | C            | Foreign Exchange Future | 0.96000   | 0.97900                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.75   | C            | Foreign Exchange Future | 1.37000   | 1.38700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.69000   | 0.71100                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.46200   | 0.48600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.79800   | 0.81800                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.32500   | 0.34900                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 1.41700   | 1.43400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.30900   | 0.33300                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 1.27600   | 1.29300                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.43900   | 0.46300                         | 5,000         |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 1.04800   | 1.06600                         | 10,000        |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 1.46500   | 1.48200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.76100   | 0.78100                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.35900   | 0.38300                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.51100   | 0.53400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 1.09200   | 1.11000                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 1.51400   | 1.53000                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.53700   | 0.56000                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.41800   | 0.44200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.48600   | 0.50900                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.37800   | 0.40200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.35   | C            | Foreign Exchange Future | 0.83700   | 0.85600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.30   | C            | Foreign Exchange Future | 0.87600   | 0.89500                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.90   | C            | Foreign Exchange Future | 1.22900   | 1.24600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.70   | C            | Foreign Exchange Future | 0.59300   | 0.61500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 19 March 2012 | 8.10   | C            | Foreign Exchange Future | 0.39700   | 0.42200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.50   | C            | Foreign Exchange Future | 0.72500   | 0.74600                         | 5,000         |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.50   | P            | Foreign Exchange Future | 0.12200   | 0.12600                         | 2,420         |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.10   | P            | Foreign Exchange Future | 0.39400   | 0.40200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.70   | P            | Foreign Exchange Future | 0.19000   | 0.19500                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.02600   | 0.02600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.07300   | 0.07500                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.08400   | 0.08600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 0.42500   | 0.43200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.28300   | 0.28900                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 0.36500   | 0.37200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.23400   | 0.24000                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.03900   | 0.04000                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.25800   | 0.26400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 0.45600   | 0.46300                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.10800   | 0.11100                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.04500   | 0.04600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 0.33600   | 0.34300                         | 7,051         |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.02300   | 0.02300                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 0.55600   | 0.56300                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 10,000        |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 0.52200   | 0.52900                         | 200           |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.09500   | 0.09800                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 0.30900   | 0.31600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.13700   | 0.14100                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.05700   | 0.05900                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.06500   | 0.06600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.15   | P            | Foreign Exchange Future | 0.05100   | 0.05200                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.00   | P            | Foreign Exchange Future | 0.03400   | 0.03500                         | 1,000         |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.99   | P            | Foreign Exchange Future | 0.03300   | 0.03300                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 19 March 2012 | 8.50   | P            | Foreign Exchange Future | 0.66300   | 0.66900                         | 190           |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.45   | P            | Foreign Exchange Future | 0.62700   | 0.63300                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.10   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.50   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 2,420         |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.55   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.65   | P            | Foreign Exchange Future | 0.17100   | 0.17600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.40   | P            | Foreign Exchange Future | 0.59100   | 0.59700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.75   | P            | Foreign Exchange Future | 0.21100   | 0.21700                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.95   | P            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.25   | P            | Foreign Exchange Future | 0.48900   | 0.49500                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.60   | P            | Foreign Exchange Future | 0.15400   | 0.15800                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.15   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 6.40   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.65   | P            | Foreign Exchange Future | 0.77800   | 0.78200                         | 176           |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.60   | P            | Foreign Exchange Future | 0.73900   | 0.74400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 8.80   | P            | Foreign Exchange Future | 0.89700   | 0.90100                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 1.06400   | 1.06600                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.09   | P            | Foreign Exchange Future | 0.04300   | 0.04400                         | 0             |
| 05/12/2011 | \$ / R On 19 March 2012 | 7.04   | P            | Foreign Exchange Future | 0.03800   | 0.03800                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  |        |              | Foreign Exchange Future | 8.20180   | 8.21790                         | 22,753        |
| 05/12/2011 | \$ / R On 18 June 2012  | 7.25   | C            | Foreign Exchange Future | 1.08200   | 1.10000                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  | 7.30   | C            | Foreign Exchange Future | 1.04400   | 1.06200                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  | 7.20   | C            | Foreign Exchange Future | 1.12100   | 1.13900                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  | 8.10   | C            | Foreign Exchange Future | 0.59400   | 0.61700                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  | 8.75   | C            | Foreign Exchange Future | 0.38300   | 0.40600                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  | 6.75   | C            | Foreign Exchange Future | 1.50100   | 1.51700                         | 4,850         |
| 05/12/2011 | \$ / R On 18 June 2012  | 8.50   | C            | Foreign Exchange Future | 0.45200   | 0.47600                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  | 8.65   | C            | Foreign Exchange Future | 0.40900   | 0.43200                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  | 8.65   | P            | Foreign Exchange Future | 0.85700   | 0.86400                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012  | 8.50   | P            | Foreign Exchange Future | 0.75000   | 0.75800                         | 200           |
| 05/12/2011 | \$ / R On 18 June 2012  | 8.75   | P            | Foreign Exchange Future | 0.93100   | 0.93800                         | 132           |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 18 June 2012      | 8.10   | P            | Foreign Exchange Future | 0.49200   | 0.49900                         | 132           |
| 05/12/2011 | \$ / R On 18 June 2012      | 6.75   | P            | Foreign Exchange Future | 0.04900   | 0.04900                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.11900   | 0.12100                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.14200   | 0.14400                         | 0             |
| 05/12/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.13000   | 0.13200                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.29480   | 8.31090                         | 925           |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 1.26100   | 1.27700                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.52400   | 0.54200                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.58200   | 0.60000                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.42900   | 0.44600                         | 5,500         |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 1.22500   | 1.24000                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.29900   | 1.31400                         | 16,000        |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.18900   | 1.20500                         | 37,000        |
| 05/12/2011 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.45100   | 0.46800                         | 360           |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.84300   | 0.86100                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.44800   | 0.45000                         | 360           |
| 05/12/2011 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 1.25600   | 1.25700                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.15400   | 0.15300                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.19400   | 0.19400                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.18000   | 0.17900                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 1.02900   | 1.03100                         | 1,500         |
| 05/12/2011 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.88700   | 0.88900                         | 4,000         |
| 05/12/2011 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 1.33400   | 1.33500                         | 0             |
| 05/12/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.16600   | 0.16600                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.38420   | 8.39950                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 1.08800   | 1.10700                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 1.06300   | 1.08300                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 1.11300   | 1.13300                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.58600   | 0.60600                         | 540           |
| 05/12/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.94900   | 0.97000                         | 300           |
| 05/12/2011 | \$ / R On 14 December 2012  | 9.10   | P            | Foreign Exchange Future | 1.30200   | 1.30700                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.37900   | 0.38400                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.56500   | 0.57100                         | 540           |
| 05/12/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.42900   | 0.43400                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R On 14 December 2012      | 7.70   | P            | Foreign Exchange Future | 0.40400   | 0.40800                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         |        |              | Foreign Exchange Future | 8.46540   | 8.48080                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         | 7.95   | C            | Foreign Exchange Future | 1.11100   | 1.13000                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         | 8.00   | C            | Foreign Exchange Future | 1.09000   | 1.11000                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         | 7.90   | C            | Foreign Exchange Future | 1.13200   | 1.15100                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         | 9.10   | C            | Foreign Exchange Future | 0.71600   | 0.73500                         | 180           |
| 05/12/2011 | \$ / R On 18 March 2013         | 8.10   | C            | Foreign Exchange Future | 1.04900   | 1.07000                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         | 8.10   | P            | Foreign Exchange Future | 0.68400   | 0.68900                         | 180           |
| 05/12/2011 | \$ / R On 18 March 2013         | 7.90   | P            | Foreign Exchange Future | 0.56700   | 0.57000                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         | 9.10   | P            | Foreign Exchange Future | 1.35100   | 1.35400                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         | 8.00   | P            | Foreign Exchange Future | 0.62500   | 0.62900                         | 0             |
| 05/12/2011 | \$ / R On 18 March 2013         | 7.95   | P            | Foreign Exchange Future | 0.59600   | 0.59900                         | 0             |
| 05/12/2011 | \$ / R On 12 December 2014      |        |              | Foreign Exchange Future | 9.21910   | 9.23440                         | 0             |
| 05/12/2011 | \$ / R On 12 December 2014      | 8.50   | C            | Foreign Exchange Future | 1.83800   | 1.86400                         | 0             |
| 05/12/2011 | \$ / R On 12 December 2014      | 8.00   | C            | Foreign Exchange Future | 2.03100   | 2.05100                         | 200           |
| 05/12/2011 | \$ / R On 12 December 2014      | 8.55   | C            | Foreign Exchange Future | 1.82000   | 1.84400                         | 0             |
| 05/12/2011 | \$ / R On 12 December 2014      | 8.45   | C            | Foreign Exchange Future | 1.85600   | 1.88300                         | 0             |
| 05/12/2011 | \$ / R On 12 December 2014      | 8.45   | P            | Foreign Exchange Future | 1.08700   | 1.09900                         | 0             |
| 05/12/2011 | \$ / R On 12 December 2014      | 8.00   | P            | Foreign Exchange Future | 0.81200   | 0.81700                         | 0             |
| 05/12/2011 | \$ / R On 12 December 2014      | 8.55   | P            | Foreign Exchange Future | 1.15100   | 1.16000                         | 0             |
| 05/12/2011 | \$ / R On 12 December 2014      | 8.50   | P            | Foreign Exchange Future | 1.11900   | 1.13000                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2015      |        |              | Foreign Exchange Future | 10.30960  | 10.32490                        | 0             |
| 05/12/2011 | \$ / R On 14 December 2015      | 9.20   | C            | Foreign Exchange Future | 2.52100   | 2.54100                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2015      | 9.25   | C            | Foreign Exchange Future | 2.50400   | 2.52400                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2015      | 9.15   | C            | Foreign Exchange Future | 2.53800   | 2.55900                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2015      | 9.15   | P            | Foreign Exchange Future | 1.37800   | 1.38400                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2015      | 9.25   | P            | Foreign Exchange Future | 1.44400   | 1.44900                         | 0             |
| 05/12/2011 | \$ / R On 14 December 2015      | 9.20   | P            | Foreign Exchange Future | 1.41100   | 1.41600                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 December 2011 |        |              | Foreign Exchange Future | 7.99900   | 8.01580                         | 98            |
| 05/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 0.99975   | 1.01695                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 0.94999   | 0.96724                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.04957   | 1.06672                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00057   | 0.00092                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00099   | 0.00144                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00075   | 0.00115                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    |        |              | Foreign Exchange Future | 8.10340   | 8.11970                         | 729           |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.69040   | 0.71131                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | C            | Foreign Exchange Future | 0.65667   | 0.67800                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | C            | Foreign Exchange Future | 0.72528   | 0.74577                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.35927   | 0.38321                         | 80            |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | P            | Foreign Exchange Future | 0.12188   | 0.12607                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | P            | Foreign Exchange Future | 0.45587   | 0.46351                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | P            | Foreign Exchange Future | 0.15327   | 0.15830                         | 0             |
| 05/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | P            | Foreign Exchange Future | 0.13700   | 0.14161                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       |        |              | Foreign Exchange Future | 12.54700  | 12.56170                        | 12,963        |
| 05/12/2011 | £ / R On 19 December 2011       | 11.65  | C            | Foreign Exchange Future | 0.90400   | 0.92000                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.70  | C            | Foreign Exchange Future | 0.85400   | 0.87100                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.60  | C            | Foreign Exchange Future | 0.95300   | 0.96900                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 12.20  | C            | Foreign Exchange Future | 0.39400   | 0.41500                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.30  | C            | Foreign Exchange Future | 1.25000   | 1.26500                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.90  | C            | Foreign Exchange Future | 0.66100   | 0.67700                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.75  | C            | Foreign Exchange Future | 0.80600   | 0.82200                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 10.50  | C            | Foreign Exchange Future | 2.04700   | 2.06200                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 10.70  | C            | Foreign Exchange Future | 1.84700   | 1.86200                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.75  | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.90  | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.30  | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 12.20  | P            | Foreign Exchange Future | 0.04700   | 0.05300                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.60  | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.70  | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 05/12/2011 | £ / R On 19 December 2011       | 11.65  | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012          |        |              | Foreign Exchange Future | 12.69990  | 12.71380                        | 2,635         |
| 05/12/2011 | £ / R On 19 March 2012          | 11.45  | C            | Foreign Exchange Future | 1.30400   | 1.33000                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012          | 11.50  | C            | Foreign Exchange Future | 1.26200   | 1.28800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 1.35100   | 1.37600                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 1.22000   | 1.24700                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 0.94900   | 0.97900                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 1.73400   | 1.75500                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 1.02200   | 1.05100                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.69500   | 0.72700                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 1.39900   | 1.42300                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 1.83100   | 1.85100                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 1.09900   | 1.12700                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 12.00  | C            | Foreign Exchange Future | 0.87900   | 0.90900                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 1.63800   | 1.65900                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.03800   | 0.04500                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 12.00  | P            | Foreign Exchange Future | 0.17900   | 0.19500                         | 768           |
| 05/12/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.09900   | 0.11300                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.03100   | 0.03700                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.04900   | 0.05900                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 0.29500   | 0.31300                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.12200   | 0.13700                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.03400   | 0.04100                         | 768           |
| 05/12/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.14900   | 0.16500                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.07000   | 0.08300                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.05100   | 0.06200                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.06200   | 0.07400                         | 0             |
| 05/12/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.05400   | 0.06600                         | 0             |
| 05/12/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 12.84190  | 12.85560                        | 2,853         |
| 05/12/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 1.26500   | 1.30800                         | 0             |
| 05/12/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 1.29900   | 1.34100                         | 0             |
| 05/12/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 1.23300   | 1.27600                         | 0             |
| 05/12/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.29100   | 0.32000                         | 0             |
| 05/12/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.25700   | 0.28500                         | 0             |
| 05/12/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.27300   | 0.30200                         | 0             |
| 05/12/2011 | ¥ / R On 19 December 2011 |        |              | Foreign Exchange Future | 0.10270   | 0.10290                         | 5,998         |
| 05/12/2011 | ¥ / R On 19 December 2011 | 0.08   | C            | Foreign Exchange Future | 0.02270   | 0.02290                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | ¥ / R On 19 December 2011 | 0.09   | C            | Foreign Exchange Future | 0.01271   | 0.01292                         | 0             |
| 05/12/2011 | ¥ / R On 19 December 2011 | 0.07   | C            | Foreign Exchange Future | 0.03270   | 0.03290                         | 0             |
| 05/12/2011 | ¥ / R On 19 December 2011 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | ¥ / R On 19 December 2011 | 0.09   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 0             |
| 05/12/2011 | ¥ / R On 19 December 2011 | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | ¥ / R On 19 March 2012    |        |              | Foreign Exchange Future | 0.10440   | 0.10450                         | 25            |
| 05/12/2011 | ¥ / R On 19 March 2012    | 0.09   | C            | Foreign Exchange Future | 0.01488   | 0.01499                         | 0             |
| 05/12/2011 | ¥ / R On 19 March 2012    | 0.10   | C            | Foreign Exchange Future | 0.00736   | 0.00756                         | 0             |
| 05/12/2011 | ¥ / R On 19 March 2012    | 0.08   | C            | Foreign Exchange Future | 0.02447   | 0.02458                         | 0             |
| 05/12/2011 | ¥ / R On 19 March 2012    | 0.08   | P            | Foreign Exchange Future | 0.00007   | 0.00008                         | 0             |
| 05/12/2011 | ¥ / R On 19 March 2012    | 0.10   | P            | Foreign Exchange Future | 0.00296   | 0.00306                         | 0             |
| 05/12/2011 | ¥ / R On 19 March 2012    | 0.09   | P            | Foreign Exchange Future | 0.00048   | 0.00049                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 |        |              | Foreign Exchange Future | 10.77650  | 10.80070                        | 21,101        |
| 05/12/2011 | € / R On 19 December 2011 | 9.80   | C            | Foreign Exchange Future | 0.97800   | 1.00300                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.85   | C            | Foreign Exchange Future | 0.92900   | 0.95300                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.75   | C            | Foreign Exchange Future | 1.02800   | 1.05300                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.00  | C            | Foreign Exchange Future | 0.78000   | 0.80500                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.55   | C            | Foreign Exchange Future | 1.22700   | 1.25100                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.30   | C            | Foreign Exchange Future | 1.47700   | 1.50100                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 1.37700   | 1.40100                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.95   | C            | Foreign Exchange Future | 0.82900   | 0.85400                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.00500   | 0.01000                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.50   | C            | Foreign Exchange Future | 1.27700   | 1.30100                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.00  | C            | Foreign Exchange Future | 0.05900   | 0.08100                         | 8,220         |
| 05/12/2011 | € / R On 19 December 2011 | 10.25  | C            | Foreign Exchange Future | 0.53700   | 0.56100                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.65  | C            | Foreign Exchange Future | 0.00400   | 0.00800                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.35  | C            | Foreign Exchange Future | 0.44500   | 0.47000                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.05  | C            | Foreign Exchange Future | 0.73100   | 0.75600                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.60   | C            | Foreign Exchange Future | 1.17700   | 1.20200                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.20  | C            | Foreign Exchange Future | 0.02600   | 0.04100                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.15  | C            | Foreign Exchange Future | 0.63300   | 0.65800                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.30  | C            | Foreign Exchange Future | 0.49000   | 0.51400                         | 2,740         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | € / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.07100   | 0.09500                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.10  | C            | Foreign Exchange Future | 0.68200   | 0.70700                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.40  | C            | Foreign Exchange Future | 0.01200   | 0.02000                         | 11,400        |
| 05/12/2011 | € / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 0.31700   | 0.34400                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.04100   | 0.04300                         | 5,700         |
| 05/12/2011 | € / R On 19 December 2011 | 11.40  | P            | Foreign Exchange Future | 0.63600   | 0.61900                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.10  | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 2,740         |
| 05/12/2011 | € / R On 19 December 2011 | 10.30  | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 0.24500   | 0.24400                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 1.12600   | 1.10200                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.15  | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.20  | P            | Foreign Exchange Future | 0.45000   | 0.44000                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.05  | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.35  | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.87800   | 0.85700                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.25  | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.00  | P            | Foreign Exchange Future | 0.28300   | 0.28000                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 8,220         |
| 05/12/2011 | € / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.82900   | 0.80900                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.95   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.97700   | 0.95500                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 10.00  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.85   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 05/12/2011 | € / R On 19 December 2011 | 9.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/12/2011 | € / R On 19 March 2012    |        |              | Foreign Exchange Future | 10.92570  | 10.94940                        | 17,784        |
| 05/12/2011 | € / R On 19 March 2012    | 10.10  | C            | Foreign Exchange Future | 0.93900   | 0.96900                         | 0             |
| 05/12/2011 | € / R On 19 March 2012    | 10.15  | C            | Foreign Exchange Future | 0.89900   | 0.93000                         | 0             |
| 05/12/2011 | € / R On 19 March 2012    | 10.05  | C            | Foreign Exchange Future | 0.97900   | 1.00900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | € / R On 19 March 2012 | 9.05   | C            | Foreign Exchange Future | 1.89300   | 1.91800                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.25  | C            | Foreign Exchange Future | 0.82300   | 0.85500                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.80   | C            | Foreign Exchange Future | 1.18900   | 1.21800                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.00   | C            | Foreign Exchange Future | 1.94100   | 1.96600                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.90   | C            | Foreign Exchange Future | 1.10300   | 1.13200                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.60  | C            | Foreign Exchange Future | 0.59300   | 0.62500                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.75  | C            | Foreign Exchange Future | 0.51200   | 0.54500                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.30  | C            | Foreign Exchange Future | 0.78600   | 0.81800                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 11.10  | C            | Foreign Exchange Future | 0.36000   | 0.39200                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 11.50  | C            | Foreign Exchange Future | 0.24300   | 0.27100                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.90  | C            | Foreign Exchange Future | 0.43900   | 0.47200                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 11.75  | C            | Foreign Exchange Future | 0.19200   | 0.21700                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.95  | C            | Foreign Exchange Future | 0.41800   | 0.45000                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.55   | C            | Foreign Exchange Future | 1.41700   | 1.44400                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 11.30  | C            | Foreign Exchange Future | 0.29500   | 0.32500                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 11.30  | P            | Foreign Exchange Future | 0.66900   | 0.67600                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.55   | P            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.95  | P            | Foreign Exchange Future | 0.44200   | 0.45100                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 11.75  | P            | Foreign Exchange Future | 1.01600   | 1.01800                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.90  | P            | Foreign Exchange Future | 0.41300   | 0.42300                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 11.50  | P            | Foreign Exchange Future | 0.81700   | 0.82200                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 11.10  | P            | Foreign Exchange Future | 0.53400   | 0.54300                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.30  | P            | Foreign Exchange Future | 0.16000   | 0.16900                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.75  | P            | Foreign Exchange Future | 0.33600   | 0.34600                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.60  | P            | Foreign Exchange Future | 0.26700   | 0.27600                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.90   | P            | Foreign Exchange Future | 0.07700   | 0.08300                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.80   | P            | Foreign Exchange Future | 0.06300   | 0.06900                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.25  | P            | Foreign Exchange Future | 0.14700   | 0.15600                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 9.05   | P            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.05  | P            | Foreign Exchange Future | 0.10300   | 0.11000                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.15  | P            | Foreign Exchange Future | 0.12300   | 0.13100                         | 0             |
| 05/12/2011 | € / R On 19 March 2012 | 10.10  | P            | Foreign Exchange Future | 0.11300   | 0.12000                         | 0             |
| 05/12/2011 | € / R On 18 June 2012  |        |              | Foreign Exchange Future | 11.06180  | 11.08700                        | 13,749        |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | € / R On 18 June 2012        | 10.40  | C            | Foreign Exchange Future | 0.96000   | 0.99700                         | 0             |
| 05/12/2011 | € / R On 18 June 2012        | 10.45  | C            | Foreign Exchange Future | 0.92800   | 0.96500                         | 0             |
| 05/12/2011 | € / R On 18 June 2012        | 10.35  | C            | Foreign Exchange Future | 0.99300   | 1.02900                         | 0             |
| 05/12/2011 | € / R On 18 June 2012        | 10.35  | P            | Foreign Exchange Future | 0.28100   | 0.29200                         | 0             |
| 05/12/2011 | € / R On 18 June 2012        | 10.45  | P            | Foreign Exchange Future | 0.31600   | 0.32800                         | 0             |
| 05/12/2011 | € / R On 18 June 2012        | 10.40  | P            | Foreign Exchange Future | 0.29800   | 0.31000                         | 0             |
| 05/12/2011 | € / R On 17 September 2012   |        |              | Foreign Exchange Future | 11.19240  | 11.21830                        | 200           |
| 05/12/2011 | € / R On 17 September 2012   | 10.73  | C            | Foreign Exchange Future | 0.99300   | 1.01300                         | 0             |
| 05/12/2011 | € / R On 17 September 2012   | 10.78  | C            | Foreign Exchange Future | 0.96400   | 0.98400                         | 0             |
| 05/12/2011 | € / R On 17 September 2012   | 10.68  | C            | Foreign Exchange Future | 1.02100   | 1.04200                         | 0             |
| 05/12/2011 | € / R On 17 September 2012   | 10.68  | P            | Foreign Exchange Future | 0.50400   | 0.49900                         | 0             |
| 05/12/2011 | € / R On 17 September 2012   | 10.78  | P            | Foreign Exchange Future | 0.54700   | 0.54100                         | 0             |
| 05/12/2011 | € / R On 17 September 2012   | 10.73  | P            | Foreign Exchange Future | 0.52600   | 0.52000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.22310   | 8.20990                         | 9,642         |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.57300   | 1.56000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.52300   | 1.51000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.62300   | 1.61000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.72600   | 0.71500                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.92400   | 0.91200                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.24580   | 8.23240                         | 21,693        |
| 05/12/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 1.03900   | 1.03300                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 0.99400   | 0.98800                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.08400   | 1.07700                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.90600   | 0.90200                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 1.31700   | 1.30700                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.62800   | 0.63100                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.86300   | 0.86000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.26900   | 1.26000                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | C            | Foreign Exchange Future | 0.52600   | 0.53000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 2.05000   | 2.03700                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | P            | Foreign Exchange Future | 0.18000   | 0.19800                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.02300   | 0.02800                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.06700   | 0.07800                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.13200   | 0.14900                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | P            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.06000   | 0.07000                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.03800   | 0.04500                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.04800   | 0.05600                         | 0             |
| 05/12/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.04300   | 0.05100                         | 0             |
| 05/12/2011 | AU\$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.27910   | 8.26640                         | 6,113         |
| 05/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | C            | Foreign Exchange Future | 0.82400   | 0.82500                         | 0             |
| 05/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | C            | Foreign Exchange Future | 0.85900   | 0.85900                         | 0             |
| 05/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | C            | Foreign Exchange Future | 0.79000   | 0.79100                         | 0             |
| 05/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | P            | Foreign Exchange Future | 0.21100   | 0.22500                         | 0             |
| 05/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | P            | Foreign Exchange Future | 0.18000   | 0.19300                         | 0             |
| 05/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | P            | Foreign Exchange Future | 0.19500   | 0.20900                         | 0             |
| 05/12/2011 | AU\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.31000   | 8.30020                         | 2,098         |
| 05/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | C            | Foreign Exchange Future | 0.60800   | 0.61300                         | 0             |
| 05/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | C            | Foreign Exchange Future | 0.58600   | 0.59100                         | 0             |
| 05/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | C            | Foreign Exchange Future | 0.63100   | 0.63600                         | 0             |
| 05/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | P            | Foreign Exchange Future | 0.50700   | 0.52200                         | 0             |
| 05/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | P            | Foreign Exchange Future | 0.56200   | 0.57700                         | 0             |
| 05/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | P            | Foreign Exchange Future | 0.53400   | 0.54900                         | 0             |
| 05/12/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.32030   | 9.31830                         | 0             |
| 05/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 2.40600   | 2.40300                         | 0             |
| 05/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 2.36500   | 2.36300                         | 0             |
| 05/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 2.44600   | 2.44400                         | 0             |
| 05/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.37600   | 0.37600                         | 0             |
| 05/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.39500   | 0.39500                         | 0             |
| 05/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.38600   | 0.38500                         | 0             |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | CAD/ R On 19 December 2011        |        |              | Foreign Exchange Future | 7.89890   | 7.88920                         | 10            |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.25   | C            | Foreign Exchange Future | 0.65000   | 0.64100                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.30   | C            | Foreign Exchange Future | 0.60100   | 0.59100                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.20   | C            | Foreign Exchange Future | 0.70000   | 0.69100                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.65   | C            | Foreign Exchange Future | 0.26500   | 0.26000                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 6.80   | C            | Foreign Exchange Future | 1.09900   | 1.08900                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.60   | C            | Foreign Exchange Future | 0.31000   | 0.30300                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 6.85   | C            | Foreign Exchange Future | 1.04900   | 1.03900                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.40   | C            | Foreign Exchange Future | 0.50200   | 0.49300                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.45   | C            | Foreign Exchange Future | 0.45200   | 0.44400                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 6.90   | C            | Foreign Exchange Future | 0.99900   | 0.98900                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.45   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.60   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.65   | P            | Foreign Exchange Future | 0.01600   | 0.02100                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/12/2011 | CAD/ R On 19 December 2011        | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/12/2011 | CAD/ R On 19 March 2012           |        |              | Foreign Exchange Future | 7.98540   | 7.97480                         | 0             |
| 05/12/2011 | CAD/ R On 19 March 2012           | 7.55   | C            | Foreign Exchange Future | 0.53500   | 0.53500                         | 0             |
| 05/12/2011 | CAD/ R On 19 March 2012           | 7.50   | C            | Foreign Exchange Future | 0.57300   | 0.57200                         | 0             |
| 05/12/2011 | CAD/ R On 19 March 2012           | 7.60   | C            | Foreign Exchange Future | 0.49900   | 0.50100                         | 0             |
| 05/12/2011 | CAD/ R On 19 March 2012           | 7.60   | P            | Foreign Exchange Future | 0.11400   | 0.12600                         | 0             |
| 05/12/2011 | CAD/ R On 19 March 2012           | 7.50   | P            | Foreign Exchange Future | 0.08800   | 0.09700                         | 0             |
| 05/12/2011 | CAD/ R On 19 March 2012           | 7.55   | P            | Foreign Exchange Future | 0.10000   | 0.11000                         | 0             |
| 05/12/2011 | CF CANDO CAAK On 19 December 2011 |        |              | Can-Do Future           | 0.13060   | 0.13110                         | 12,659        |
| 05/12/2011 | CF CANDO CAAL On 19 December 2011 |        |              | Can-Do Future           | 0.08620   | 0.09410                         | 18,519        |
| 05/12/2011 | CF CANDO CAAM On 19 December 2011 |        |              | Can-Do Future           | 0.16400   | 0.16790                         | 12,423        |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | CF CANDO CAAN On 30 March 2012    |        |              | Can-Do Future           | 0.34550   | 0.36050                         | 100,000       |
| 05/12/2011 | CF CANDO CAAO On 30 March 2012    |        |              | Can-Do Future           | 0.13420   | 0.13250                         | 100,000       |
| 05/12/2011 | CF CANDO CAAP On 19 December 2011 |        |              | Can-Do Future           | 0.19370   | 0.19550                         | 12,346        |
| 05/12/2011 | CF CANDO CAAR On 19 December 2011 |        |              | Can-Do Future           | 0.10540   | 0.11220                         | 18,750        |
| 05/12/2011 | CF CANDO CAAS On 31 January 2012  |        |              | Can-Do Future           | 0.08750   | 0.08650                         | 12,500        |
| 05/12/2011 | CF CANDO CAAT On 29 February 2012 |        |              | Can-Do Future           | 0.07890   | 0.07760                         | 12,500        |
| 05/12/2011 | CF CANDO CAAU On 31 January 2012  |        |              | Can-Do Future           | 0.08090   | 0.07930                         | 19,481        |
| 05/12/2011 | CF CANDO CAAV On 29 February 2012 |        |              | Can-Do Future           | 0.10520   | 0.10290                         | 12,987        |
| 05/12/2011 | CHF / R On 19 December 2011       |        |              | Foreign Exchange Future | 8.71810   | 8.75990                         | 590           |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.30   | C            | Foreign Exchange Future | 0.43300   | 0.47000                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.35   | C            | Foreign Exchange Future | 0.38900   | 0.42500                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.25   | C            | Foreign Exchange Future | 0.47800   | 0.51800                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.50   | C            | Foreign Exchange Future | 0.26900   | 0.30200                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.15   | C            | Foreign Exchange Future | 0.57500   | 0.61600                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 7.90   | C            | Foreign Exchange Future | 0.82100   | 0.86200                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.55   | C            | Foreign Exchange Future | 0.23400   | 0.26600                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.90   | C            | Foreign Exchange Future | 0.07800   | 0.09600                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 9.40   | C            | Foreign Exchange Future | 0.01300   | 0.01900                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 9.15   | C            | Foreign Exchange Future | 0.03400   | 0.04500                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.45   | C            | Foreign Exchange Future | 0.30700   | 0.34100                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.00   | C            | Foreign Exchange Future | 0.72200   | 0.76300                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 7.75   | C            | Foreign Exchange Future | 0.96900   | 1.01100                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.80   | C            | Foreign Exchange Future | 0.10700   | 0.12900                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 7.65   | C            | Foreign Exchange Future | 1.06900   | 1.11000                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.70   | C            | Foreign Exchange Future | 0.14700   | 0.17400                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.95   | C            | Foreign Exchange Future | 0.06600   | 0.08200                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 8.60   | C            | Foreign Exchange Future | 0.20200   | 0.23200                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011       | 9.45   | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | CHF / R On 19 December 2011  | 9.20   | C            | Foreign Exchange Future | 0.02900   | 0.03900                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 9.20   | P            | Foreign Exchange Future | 0.51100   | 0.47900                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 9.45   | P            | Foreign Exchange Future | 0.74300   | 0.70600                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.60   | P            | Foreign Exchange Future | 0.08400   | 0.07200                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.95   | P            | Foreign Exchange Future | 0.29800   | 0.27200                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.70   | P            | Foreign Exchange Future | 0.12900   | 0.11400                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 7.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.80   | P            | Foreign Exchange Future | 0.18900   | 0.16900                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.45   | P            | Foreign Exchange Future | 0.03900   | 0.03100                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 9.15   | P            | Foreign Exchange Future | 0.46600   | 0.43500                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.69500   | 0.65900                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.90   | P            | Foreign Exchange Future | 0.26000   | 0.23600                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.55   | P            | Foreign Exchange Future | 0.06600   | 0.05600                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 7.90   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.15   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.50   | P            | Foreign Exchange Future | 0.05100   | 0.04200                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.25   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.35   | P            | Foreign Exchange Future | 0.02100   | 0.01500                         | 0             |
| 05/12/2011 | CHF / R On 19 December 2011  | 8.30   | P            | Foreign Exchange Future | 0.01500   | 0.01000                         | 0             |
| 05/12/2011 | CHF / R On 19 March 2012     |        |              | Foreign Exchange Future | 8.85060   | 8.89210                         | 25            |
| 05/12/2011 | CHF / R On 19 March 2012     | 8.60   | C            | Foreign Exchange Future | 0.52800   | 0.56200                         | 0             |
| 05/12/2011 | CHF / R On 19 March 2012     | 8.55   | C            | Foreign Exchange Future | 0.55500   | 0.58900                         | 0             |
| 05/12/2011 | CHF / R On 19 March 2012     | 8.65   | C            | Foreign Exchange Future | 0.50300   | 0.53600                         | 0             |
| 05/12/2011 | CHF / R On 19 March 2012     | 8.65   | P            | Foreign Exchange Future | 0.30200   | 0.29400                         | 0             |
| 05/12/2011 | CHF / R On 19 March 2012     | 8.55   | P            | Foreign Exchange Future | 0.25400   | 0.24700                         | 0             |
| 05/12/2011 | CHF / R On 19 March 2012     | 8.60   | P            | Foreign Exchange Future | 0.27700   | 0.27000                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 6.26220   | 6.24960                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | C            | Foreign Exchange Future | 0.08300   | 0.08700                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.08800   | 0.09200                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | C            | Foreign Exchange Future | 0.07900   | 0.08300                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | P            | Foreign Exchange Future | 0.09200   | 0.10800                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 05/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.08100      | 0.09700                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | P            | Foreign Exchange Future | 0.08600      | 0.10200                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.31450      | 6.30170                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | C            | Foreign Exchange Future | 0.22900      | 0.23200                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | C            | Foreign Exchange Future | 0.22400      | 0.22700                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | C            | Foreign Exchange Future | 0.23400      | 0.23600                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | P            | Foreign Exchange Future | 0.19300      | 0.20800                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | P            | Foreign Exchange Future | 0.20300      | 0.21900                         | 0             |
| 05/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | P            | Foreign Exchange Future | 0.19800      | 0.21400                         | 0             |
| 05/12/2011 | NZ\$ / R On 18 June 2012     |        |              | Foreign Exchange Future | 6.35490      | 6.34190                         | 0             |
| 05/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | C            | Foreign Exchange Future | 0.36200      | 0.36100                         | 0             |
| 05/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | C            | Foreign Exchange Future | 0.33800      | 0.33800                         | 0             |
| 05/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | C            | Foreign Exchange Future | 0.38700      | 0.38500                         | 0             |
| 05/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | P            | Foreign Exchange Future | 0.28200      | 0.29300                         | 0             |
| 05/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | P            | Foreign Exchange Future | 0.33300      | 0.34600                         | 0             |
| 05/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | P            | Foreign Exchange Future | 0.30700      | 0.31900                         | 0             |
| 05/12/2011 | PULA / R On 19 December 2011 |        |              | Foreign Exchange Future | 1.09370      | 1.08920                         | 0             |
| 05/12/2011 | PULA / R On 19 December 2011 | 1.09   | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 05/12/2011 | PULA / R On 19 December 2011 | 1.08   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 05/12/2011 | PULA / R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 05/12/2011 | PULA / R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 05/12/2011 | PULA / R On 19 December 2011 | 1.08   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 05/12/2011 | PULA / R On 19 December 2011 | 1.09   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 05/12/2011 | PULA / R On 19 March 2012    |        |              | Foreign Exchange Future | 1.10710      | 1.10280                         | 0             |
| 05/12/2011 | PULA / R On 19 March 2012    | 1.11   | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 05/12/2011 | PULA / R On 19 March 2012    | 1.12   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 05/12/2011 | PULA / R On 19 March 2012    | 1.10   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 05/12/2011 | PULA / R On 19 March 2012    | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 05/12/2011 | PULA / R On 19 March 2012    | 1.12   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 05/12/2011 | PULA / R On 19 March 2012    | 1.11   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 05/12/2011 | RAIN On 19 December 2011     |        |              | Foreign Exchange Future | 15,944.40000 | 15,979.63000                    | 0             |
| 05/12/2011 | YUAN/R On 19 December 2011   |        |              | Foreign Exchange Future | 1.25670      | 1.26010                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2011 | YUAN/R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.15680   | 0.16030                         | 0             |
| 05/12/2011 | YUAN/R On 19 December 2011 | 1.15   | C            | Foreign Exchange Future | 0.10750   | 0.11100                         | 0             |
| 05/12/2011 | YUAN/R On 19 December 2011 | 1.05   | C            | Foreign Exchange Future | 0.20670   | 0.21010                         | 0             |
| 05/12/2011 | YUAN/R On 19 December 2011 | 1.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2011 | YUAN/R On 19 December 2011 | 1.15   | P            | Foreign Exchange Future | 0.00080   | 0.00090                         | 0             |
| 05/12/2011 | YUAN/R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00010   | 0.00020                         | 0             |
| 05/12/2011 | YUAN/R On 19 March 2012    |        |              | Foreign Exchange Future | 1.27270   | 1.27630                         | 0             |
| 05/12/2011 | YUAN/R On 19 March 2012    | 1.20   | C            | Foreign Exchange Future | 0.10120   | 0.10560                         | 0             |
| 05/12/2011 | YUAN/R On 19 March 2012    | 1.25   | C            | Foreign Exchange Future | 0.07300   | 0.07750                         | 0             |
| 05/12/2011 | YUAN/R On 19 March 2012    | 1.15   | C            | Foreign Exchange Future | 0.13720   | 0.14130                         | 0             |
| 05/12/2011 | YUAN/R On 19 March 2012    | 1.15   | P            | Foreign Exchange Future | 0.01450   | 0.01500                         | 0             |
| 05/12/2011 | YUAN/R On 19 March 2012    | 1.25   | P            | Foreign Exchange Future | 0.05030   | 0.05120                         | 0             |
| 05/12/2011 | YUAN/R On 19 March 2012    | 1.20   | P            | Foreign Exchange Future | 0.02850   | 0.02930                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.08390   | 7.99900                         | 209,362       |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.35   | C            | Foreign Exchange Future | 0.73600   | 0.65300                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.40   | C            | Foreign Exchange Future | 0.68600   | 0.60400                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.78500   | 0.70200                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.75   | C            | Foreign Exchange Future | 1.33400   | 1.24900                         | 500           |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.17800   | 0.13500                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.83500   | 0.75200                         | 5,000         |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 1.93400   | 1.84900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.08400   | 1.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.58800   | 0.50700                         | 11,280        |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 1.63400   | 1.54900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 1.68400   | 1.59900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 1.83400   | 1.74900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.15300   | 0.11600                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 2.13400   | 2.04900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.63700   | 0.55600                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.38400   | 1.29900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 1.28400   | 1.19900                         | 200           |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.24000   | 0.18700                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.39900   | 0.32700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 1.23400   | 1.14900                         | 560           |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 1.78400   | 1.69900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 1.73400   | 1.64900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 9.00   | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 8,333         |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.65   | C            | Foreign Exchange Future | 0.02400   | 0.01800                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.03700   | 0.02800                         | 26,550        |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 2.08400   | 1.99900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.31500   | 0.25200                         | 1,000         |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.49000   | 0.41200                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.48400   | 1.39900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 2.23400   | 2.14900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.27600   | 0.21800                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.20   | C            | Foreign Exchange Future | 0.88500   | 0.80100                         | 12,300        |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.55   | C            | Foreign Exchange Future | 1.53400   | 1.44900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.35   | C            | Foreign Exchange Future | 0.05900   | 0.04400                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.20   | C            | Foreign Exchange Future | 0.09600   | 0.07200                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.10   | C            | Foreign Exchange Future | 1.98400   | 1.89900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.15   | C            | Foreign Exchange Future | 0.93500   | 0.85100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.90   | C            | Foreign Exchange Future | 1.18400   | 1.09900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.10   | C            | Foreign Exchange Future | 0.98400   | 0.90000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.43400   | 1.34900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.20   | C            | Foreign Exchange Future | 1.88400   | 1.79900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.30   | C            | Foreign Exchange Future | 0.07000   | 0.05200                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.50   | C            | Foreign Exchange Future | 1.58400   | 1.49900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.13400   | 1.05000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.44400   | 0.36900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.40   | C            | Foreign Exchange Future | 0.05100   | 0.03800                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.08200   | 0.06100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.35600   | 0.28800                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.03400   | 0.95000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.10   | C            | Foreign Exchange Future | 0.13100   | 0.09900                         | 11,340        |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.05   | C            | Foreign Exchange Future | 2.03400   | 1.94900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.95   | C            | Foreign Exchange Future | 0.20700   | 0.16000                         | 12,579        |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.55   | C            | Foreign Exchange Future | 0.53900   | 0.46000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.11200   | 0.08400                         | 1,620         |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.01600   | 0.01200                         | 19,273        |
| 06/12/2011 | \$ / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.75   | C            | Foreign Exchange Future | 0.01800   | 0.01400                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.65   | P            | Foreign Exchange Future | 0.59000   | 0.66900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.75   | P            | Foreign Exchange Future | 0.68400   | 0.76500                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.73200   | 0.81300                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 2.86600   | 2.95100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 3.81600   | 3.90100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.17800   | 0.23500                         | 400           |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.55   | P            | Foreign Exchange Future | 0.00500   | 0.01100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.95   | P            | Foreign Exchange Future | 0.07300   | 0.11100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.10   | P            | Foreign Exchange Future | 0.14700   | 0.20000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.02200   | 0.03900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.24800   | 0.31200                         | 100           |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.40   | P            | Foreign Exchange Future | 0.36700   | 0.43900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.01000   | 0.02000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.28600   | 0.35300                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 1,000         |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.20   | P            | Foreign Exchange Future | 0.21200   | 0.27300                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.32500   | 0.39500                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 560           |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.04200   | 0.06900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.00600   | 0.01300                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.03100   | 0.05300                         | 12,688        |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 9.00   | P            | Foreign Exchange Future | 0.92300   | 1.00700                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.45300   | 0.52900                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.01500   | 0.02800                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.05600   | 0.08800                         | 560           |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,340        |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 0.11900   | 0.16700                         | 10,750        |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 800           |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00400   | 0.00800                         | 12,000        |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.09400   | 0.13600                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 3,780         |
| 06/12/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.00200   | 0.00500                         | 1,000         |
| 06/12/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.18940   | 8.10340                         | 46,978        |
| 06/12/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 1.18300   | 1.10500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 1.13800   | 1.06000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 1.22900   | 1.15000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.21600   | 1.13700                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 19 March 2012 | 7.15   | C            | Foreign Exchange Future | 1.08000   | 1.00400                         | 30,100        |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.25   | C            | Foreign Exchange Future | 0.99200   | 0.91800                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.80   | C            | Foreign Exchange Future | 1.40400   | 1.32200                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.20   | C            | Foreign Exchange Future | 1.03600   | 0.96000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.65   | C            | Foreign Exchange Future | 0.25900   | 0.23100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.45   | C            | Foreign Exchange Future | 0.31400   | 0.28000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.50   | C            | Foreign Exchange Future | 0.29900   | 0.26600                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.80   | C            | Foreign Exchange Future | 0.22500   | 0.20000                         | 3             |
| 06/12/2011 | \$ / R On 19 March 2012 | 9.00   | C            | Foreign Exchange Future | 0.18800   | 0.16700                         | 100           |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.60   | C            | Foreign Exchange Future | 0.27200   | 0.24200                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.75   | C            | Foreign Exchange Future | 0.62200   | 0.56400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.40   | C            | Foreign Exchange Future | 0.32900   | 0.29400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.45   | C            | Foreign Exchange Future | 1.74400   | 1.66000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.65   | C            | Foreign Exchange Future | 0.68600   | 0.62400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.55   | C            | Foreign Exchange Future | 1.64600   | 1.56200                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.50   | C            | Foreign Exchange Future | 1.69500   | 1.61100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.35   | C            | Foreign Exchange Future | 1.84400   | 1.75900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.10   | C            | Foreign Exchange Future | 2.09200   | 2.00700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.75   | C            | Foreign Exchange Future | 1.45200   | 1.37000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.55   | C            | Foreign Exchange Future | 0.75500   | 0.69000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.51200   | 0.46200                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.86800   | 0.79800                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.36300   | 0.32500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 1.50000   | 1.41700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.34600   | 0.30900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 1.35700   | 1.27600                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.48800   | 0.43900                         | 5,000         |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 1.12500   | 1.04800                         | 10,000        |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 1.54900   | 1.46500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.83000   | 0.76100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.40100   | 0.35900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.56500   | 0.51100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 1.17000   | 1.09200                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 1.59700   | 1.51400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.59300   | 0.53700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.46400   | 0.41800                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.53800   | 0.48600                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.42100   | 0.37800                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.35   | C            | Foreign Exchange Future | 0.90800   | 0.83700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.30   | C            | Foreign Exchange Future | 0.94900   | 0.87600                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.90   | C            | Foreign Exchange Future | 1.31000   | 1.22900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.70   | C            | Foreign Exchange Future | 0.65200   | 0.59300                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.10   | C            | Foreign Exchange Future | 0.44200   | 0.39700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.50   | C            | Foreign Exchange Future | 0.79200   | 0.72500                         | 5,000         |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.40   | C            | Foreign Exchange Future | 1.79400   | 1.71000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.15   | C            | Foreign Exchange Future | 2.04300   | 1.95800                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.60   | C            | Foreign Exchange Future | 0.72000   | 0.65700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.25   | C            | Foreign Exchange Future | 0.38100   | 0.34200                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.20   | C            | Foreign Exchange Future | 1.99300   | 1.90800                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.95   | C            | Foreign Exchange Future | 1.26300   | 1.18300                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.95   | P            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.25   | P            | Foreign Exchange Future | 0.44200   | 0.48900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.60   | P            | Foreign Exchange Future | 0.13100   | 0.15400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.40   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.50   | P            | Foreign Exchange Future | 0.10300   | 0.12200                         | 2,420         |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.10   | P            | Foreign Exchange Future | 0.35300   | 0.39400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.70   | P            | Foreign Exchange Future | 0.16300   | 0.19000                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.06000   | 0.07300                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.06900   | 0.08400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 0.38200   | 0.42500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.24900   | 0.28300                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 0.32500   | 0.36500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.20400   | 0.23400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.03100   | 0.03900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.22600   | 0.25800                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 0.41200   | 0.45600                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.09100   | 0.10800                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.03600   | 0.04500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 0.29900   | 0.33600                         | 7,051         |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.01800   | 0.02300                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 0.50700   | 0.55600                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 10,000        |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 0.47400   | 0.52200                         | 200           |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.07900   | 0.09500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 0.27300   | 0.30900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.11600   | 0.13700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.50   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 2,420         |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.55   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.65   | P            | Foreign Exchange Future | 0.14700   | 0.17100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.45   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.40   | P            | Foreign Exchange Future | 0.54000   | 0.59100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.75   | P            | Foreign Exchange Future | 0.18300   | 0.21100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.60   | P            | Foreign Exchange Future | 0.68300   | 0.73900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.80   | P            | Foreign Exchange Future | 0.83600   | 0.89700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 0.99900   | 1.06400                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.50   | P            | Foreign Exchange Future | 0.61000   | 0.66300                         | 190           |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.45   | P            | Foreign Exchange Future | 0.57500   | 0.62700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 8.65   | P            | Foreign Exchange Future | 0.72000   | 0.77800                         | 176           |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.04700   | 0.05700                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.05300   | 0.06500                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.15   | P            | Foreign Exchange Future | 0.04100   | 0.05100                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012 | 7.00   | P            | Foreign Exchange Future | 0.02700   | 0.03400                         | 1,000         |
| 06/12/2011 | \$ / R On 19 March 2012 | 6.99   | P            | Foreign Exchange Future | 0.02600   | 0.03300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.03500   | 0.04300                         | 0             |
| 06/12/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.03000   | 0.03800                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.28980   | 8.20180                         | 22,973        |
| 06/12/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 1.15400   | 1.08200                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 1.11500   | 1.04400                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 1.19400   | 1.12100                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 8.10   | C            | Foreign Exchange Future | 0.64300   | 0.59400                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 6.75   | C            | Foreign Exchange Future | 1.58100   | 1.50100                         | 4,850         |
| 06/12/2011 | \$ / R On 18 June 2012      | 8.50   | C            | Foreign Exchange Future | 0.49200   | 0.45200                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 8.65   | C            | Foreign Exchange Future | 0.44600   | 0.40900                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 8.75   | C            | Foreign Exchange Future | 0.41800   | 0.38300                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 8.75   | P            | Foreign Exchange Future | 0.87800   | 0.93100                         | 132           |
| 06/12/2011 | \$ / R On 18 June 2012      | 8.65   | P            | Foreign Exchange Future | 0.80600   | 0.85700                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 8.50   | P            | Foreign Exchange Future | 0.70200   | 0.75000                         | 200           |
| 06/12/2011 | \$ / R On 18 June 2012      | 8.10   | P            | Foreign Exchange Future | 0.45300   | 0.49200                         | 132           |
| 06/12/2011 | \$ / R On 18 June 2012      | 6.75   | P            | Foreign Exchange Future | 0.04100   | 0.04900                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.10400   | 0.11900                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.12500   | 0.14200                         | 0             |
| 06/12/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.11400   | 0.13000                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.38470   | 8.29480                         | 1,125         |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 1.33400   | 1.26100                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 1.29700   | 1.22500                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.37300   | 1.29900                         | 16,000        |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.26000   | 1.18900                         | 37,000        |
| 06/12/2011 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.56300   | 0.52400                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.46200   | 0.42900                         | 5,500         |
| 06/12/2011 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.48500   | 0.45100                         | 360           |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.90000   | 0.84300                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.62500   | 0.58200                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.84000   | 0.88700                         | 4,000         |
| 06/12/2011 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 1.27700   | 1.33400                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.41500   | 0.44800                         | 360           |
| 06/12/2011 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.97800   | 1.02900                         | 1,500         |
| 06/12/2011 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 1.20000   | 1.25600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.13800   | 0.15400                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.17500   | 0.19400                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.16200   | 0.18000                         | 0             |
| 06/12/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.14900   | 0.16600                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.47460   | 8.38420                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 1.15000   | 1.08800                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 1.12400   | 1.06300                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 1.17700   | 1.11300                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 1.00600   | 0.94900                         | 300           |
| 06/12/2011 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.62400   | 0.58600                         | 540           |
| 06/12/2011 | \$ / R On 14 December 2012  | 9.10   | P            | Foreign Exchange Future | 1.24900   | 1.30200                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.35200   | 0.37900                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.53100   | 0.56500                         | 540           |
| 06/12/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.39900   | 0.42900                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.37500   | 0.40400                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     |        |              | Foreign Exchange Future | 8.55500   | 8.46540                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     | 7.95   | C            | Foreign Exchange Future | 1.16800   | 1.11100                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     | 8.00   | C            | Foreign Exchange Future | 1.14700   | 1.09000                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     | 7.90   | C            | Foreign Exchange Future | 1.19100   | 1.13200                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     | 9.10   | C            | Foreign Exchange Future | 0.75600   | 0.71600                         | 180           |
| 06/12/2011 | \$ / R On 18 March 2013     | 8.10   | C            | Foreign Exchange Future | 1.10400   | 1.04900                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     | 8.10   | P            | Foreign Exchange Future | 0.64900   | 0.68400                         | 180           |
| 06/12/2011 | \$ / R On 18 March 2013     | 7.90   | P            | Foreign Exchange Future | 0.53600   | 0.56700                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     | 9.10   | P            | Foreign Exchange Future | 1.30100   | 1.35100                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     | 8.00   | P            | Foreign Exchange Future | 0.59200   | 0.62500                         | 0             |
| 06/12/2011 | \$ / R On 18 March 2013     | 7.95   | P            | Foreign Exchange Future | 0.56300   | 0.59600                         | 0             |
| 06/12/2011 | \$ / R On 12 December 2014  |        |              | Foreign Exchange Future | 9.30500   | 9.21910                         | 0             |
| 06/12/2011 | \$ / R On 12 December 2014  | 8.50   | C            | Foreign Exchange Future | 1.89400   | 1.83800                         | 0             |
| 06/12/2011 | \$ / R On 12 December 2014  | 8.55   | C            | Foreign Exchange Future | 1.87500   | 1.82000                         | 0             |
| 06/12/2011 | \$ / R On 12 December 2014  | 8.00   | C            | Foreign Exchange Future | 2.09200   | 2.03100                         | 200           |
| 06/12/2011 | \$ / R On 12 December 2014  | 8.45   | C            | Foreign Exchange Future | 1.91300   | 1.85600                         | 0             |
| 06/12/2011 | \$ / R On 12 December 2014  | 8.45   | P            | Foreign Exchange Future | 1.05800   | 1.08700                         | 0             |
| 06/12/2011 | \$ / R On 12 December 2014  | 8.00   | P            | Foreign Exchange Future | 0.78700   | 0.81200                         | 0             |
| 06/12/2011 | \$ / R On 12 December 2014  | 8.55   | P            | Foreign Exchange Future | 1.12000   | 1.15100                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | \$ / R On 12 December 2014      | 8.50   | P            | Foreign Exchange Future | 1.08900   | 1.11900                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2015      |        |              | Foreign Exchange Future | 10.39550  | 10.30960                        | 0             |
| 06/12/2011 | \$ / R On 14 December 2015      | 9.20   | C            | Foreign Exchange Future | 2.57900   | 2.52100                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2015      | 9.15   | C            | Foreign Exchange Future | 2.59700   | 2.53800                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2015      | 9.25   | C            | Foreign Exchange Future | 2.56200   | 2.50400                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2015      | 9.25   | P            | Foreign Exchange Future | 1.41700   | 1.44400                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2015      | 9.15   | P            | Foreign Exchange Future | 1.35200   | 1.37800                         | 0             |
| 06/12/2011 | \$ / R On 14 December 2015      | 9.20   | P            | Foreign Exchange Future | 1.38400   | 1.41100                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 December 2011 |        |              | Foreign Exchange Future | 8.08390   | 7.99900                         | 98            |
| 06/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.08417   | 0.99975                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.03427   | 0.94999                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.13410   | 1.04957                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00020   | 0.00057                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00037   | 0.00099                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00027   | 0.00075                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    |        |              | Foreign Exchange Future | 8.18940   | 8.10340                         | 734           |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.75543   | 0.69040                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | C            | Foreign Exchange Future | 0.71995   | 0.65667                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.40066   | 0.35927                         | 80            |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | C            | Foreign Exchange Future | 0.79201   | 0.72528                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | P            | Foreign Exchange Future | 0.10261   | 0.12188                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | P            | Foreign Exchange Future | 0.41126   | 0.45587                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | P            | Foreign Exchange Future | 0.13055   | 0.15327                         | 0             |
| 06/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | P            | Foreign Exchange Future | 0.11603   | 0.13700                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011       |        |              | Foreign Exchange Future | 12.62660  | 12.54700                        | 12,957        |
| 06/12/2011 | £ / R On 19 December 2011       | 11.65  | C            | Foreign Exchange Future | 0.98000   | 0.90400                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011       | 11.70  | C            | Foreign Exchange Future | 0.93100   | 0.85400                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011       | 11.60  | C            | Foreign Exchange Future | 1.03000   | 0.95300                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011       | 12.20  | C            | Foreign Exchange Future | 0.45600   | 0.39400                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011       | 11.30  | C            | Foreign Exchange Future | 1.32800   | 1.25000                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011       | 11.90  | C            | Foreign Exchange Future | 0.73400   | 0.66100                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011       | 11.75  | C            | Foreign Exchange Future | 0.88100   | 0.80600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | £ / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 2.12700   | 2.04700                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 10.70  | C            | Foreign Exchange Future | 1.92700   | 1.84700                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.00400   | 0.00900                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 0.00700   | 0.01400                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 0.02900   | 0.04700                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 06/12/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 12.78020  | 12.69990                        | 2,635         |
| 06/12/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 1.37600   | 1.30400                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 1.33200   | 1.26200                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 1.42400   | 1.35100                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 1.29000   | 1.22000                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 1.01100   | 0.94900                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 1.80900   | 1.73400                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 1.08600   | 1.02200                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.74600   | 0.69500                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 1.47100   | 1.39900                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 1.90700   | 1.83100                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 1.16500   | 1.09900                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 12.00  | C            | Foreign Exchange Future | 0.93800   | 0.87900                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 1.71200   | 1.63800                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.03200   | 0.03800                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 12.00  | P            | Foreign Exchange Future | 0.15800   | 0.17900                         | 768           |
| 06/12/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.08500   | 0.09900                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.02700   | 0.03100                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.04100   | 0.04900                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 0.26600   | 0.29500                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.10600   | 0.12200                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.02900   | 0.03400                         | 768           |
| 06/12/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.13100   | 0.14900                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.06000   | 0.07000                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.04400   | 0.05100                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.05200   | 0.06200                         | 0             |
| 06/12/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.04600   | 0.05400                         | 0             |
| 06/12/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 12.92570  | 12.84190                        | 2,853         |
| 06/12/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 1.32700   | 1.26500                         | 0             |
| 06/12/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 1.29400   | 1.23300                         | 0             |
| 06/12/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 1.36200   | 1.29900                         | 0             |
| 06/12/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.23600   | 0.25700                         | 0             |
| 06/12/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.26800   | 0.29100                         | 0             |
| 06/12/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.25100   | 0.27300                         | 0             |
| 06/12/2011 | ¥ / R On 19 December 2011 |        |              | Foreign Exchange Future | 0.10390   | 0.10270                         | 5,998         |
| 06/12/2011 | ¥ / R On 19 December 2011 | 0.08   | C            | Foreign Exchange Future | 0.02390   | 0.02270                         | 0             |
| 06/12/2011 | ¥ / R On 19 December 2011 | 0.09   | C            | Foreign Exchange Future | 0.01390   | 0.01271                         | 0             |
| 06/12/2011 | ¥ / R On 19 December 2011 | 0.07   | C            | Foreign Exchange Future | 0.03390   | 0.03270                         | 0             |
| 06/12/2011 | ¥ / R On 19 December 2011 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | ¥ / R On 19 December 2011 | 0.09   | P            | Foreign Exchange Future | 0.00000   | 0.00001                         | 0             |
| 06/12/2011 | ¥ / R On 19 December 2011 | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | ¥ / R On 19 March 2012    |        |              | Foreign Exchange Future | 0.10550   | 0.10440                         | 415           |
| 06/12/2011 | ¥ / R On 19 March 2012    | 0.09   | C            | Foreign Exchange Future | 0.01588   | 0.01488                         | 0             |
| 06/12/2011 | ¥ / R On 19 March 2012    | 0.08   | C            | Foreign Exchange Future | 0.02555   | 0.02447                         | 0             |
| 06/12/2011 | ¥ / R On 19 March 2012    | 0.10   | C            | Foreign Exchange Future | 0.00809   | 0.00736                         | 0             |
| 06/12/2011 | ¥ / R On 19 March 2012    | 0.10   | P            | Foreign Exchange Future | 0.00259   | 0.00296                         | 0             |
| 06/12/2011 | ¥ / R On 19 March 2012    | 0.08   | P            | Foreign Exchange Future | 0.00005   | 0.00007                         | 0             |
| 06/12/2011 | ¥ / R On 19 March 2012    | 0.09   | P            | Foreign Exchange Future | 0.00038   | 0.00048                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 |        |              | Foreign Exchange Future | 10.81590  | 10.77650                        | 20,951        |
| 06/12/2011 | € / R On 19 December 2011 | 9.80   | C            | Foreign Exchange Future | 1.01700   | 0.97800                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.85   | C            | Foreign Exchange Future | 0.96700   | 0.92900                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.75   | C            | Foreign Exchange Future | 1.06700   | 1.02800                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.00  | C            | Foreign Exchange Future | 0.81800   | 0.78000                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.55   | C            | Foreign Exchange Future | 1.26600   | 1.22700                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.30   | C            | Foreign Exchange Future | 1.51600   | 1.47700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | € / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 1.41600   | 1.37700                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.95   | C            | Foreign Exchange Future | 0.86800   | 0.82900                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.50   | C            | Foreign Exchange Future | 1.31600   | 1.27700                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.00  | C            | Foreign Exchange Future | 0.06600   | 0.05900                         | 8,220         |
| 06/12/2011 | € / R On 19 December 2011 | 10.25  | C            | Foreign Exchange Future | 0.57200   | 0.53700                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.65  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.35  | C            | Foreign Exchange Future | 0.47800   | 0.44500                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.05  | C            | Foreign Exchange Future | 0.76800   | 0.73100                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.60   | C            | Foreign Exchange Future | 1.21600   | 1.17700                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.20  | C            | Foreign Exchange Future | 0.02900   | 0.02600                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.15  | C            | Foreign Exchange Future | 0.67000   | 0.63300                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.30  | C            | Foreign Exchange Future | 0.52500   | 0.49000                         | 2,740         |
| 06/12/2011 | € / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.08000   | 0.07100                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.10  | C            | Foreign Exchange Future | 0.71900   | 0.68200                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.40  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 11,400        |
| 06/12/2011 | € / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 0.34500   | 0.31700                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.02900   | 0.04100                         | 5,700         |
| 06/12/2011 | € / R On 19 December 2011 | 11.40  | P            | Foreign Exchange Future | 0.59600   | 0.63600                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.10  | P            | Foreign Exchange Future | 0.00300   | 0.00600                         | 2,740         |
| 06/12/2011 | € / R On 19 December 2011 | 10.30  | P            | Foreign Exchange Future | 0.00900   | 0.01400                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 0.21400   | 0.24500                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 1.08600   | 1.12600                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.15  | P            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.20  | P            | Foreign Exchange Future | 0.41300   | 0.45000                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.05  | P            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.35  | P            | Foreign Exchange Future | 0.01200   | 0.01900                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.83900   | 0.87800                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.25  | P            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.00  | P            | Foreign Exchange Future | 0.25000   | 0.28300                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 8,220         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | € / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.79000   | 0.82900                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.95   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.93700   | 0.97700                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 10.00  | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.85   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 06/12/2011 | € / R On 19 December 2011 | 9.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    |        |              | Foreign Exchange Future | 10.96430  | 10.92570                        | 17,784        |
| 06/12/2011 | € / R On 19 March 2012    | 10.10  | C            | Foreign Exchange Future | 0.96900   | 0.93900                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.15  | C            | Foreign Exchange Future | 0.92900   | 0.89900                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.05  | C            | Foreign Exchange Future | 1.01000   | 0.97900                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 9.05   | C            | Foreign Exchange Future | 1.93000   | 1.89300                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.25  | C            | Foreign Exchange Future | 0.85100   | 0.82300                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 9.80   | C            | Foreign Exchange Future | 1.22200   | 1.18900                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 9.00   | C            | Foreign Exchange Future | 1.97800   | 1.94100                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 9.90   | C            | Foreign Exchange Future | 1.13600   | 1.10300                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.60  | C            | Foreign Exchange Future | 0.61600   | 0.59300                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.75  | C            | Foreign Exchange Future | 0.53200   | 0.51200                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.30  | C            | Foreign Exchange Future | 0.81300   | 0.78600                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.37600   | 0.36000                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.25400   | 0.24300                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.45700   | 0.43900                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 11.75  | C            | Foreign Exchange Future | 0.20100   | 0.19200                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.95  | C            | Foreign Exchange Future | 0.43600   | 0.41800                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 9.55   | C            | Foreign Exchange Future | 1.45200   | 1.41700                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 11.30  | C            | Foreign Exchange Future | 0.30900   | 0.29500                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 11.30  | P            | Foreign Exchange Future | 0.64500   | 0.66900                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 9.55   | P            | Foreign Exchange Future | 0.03800   | 0.04100                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.95  | P            | Foreign Exchange Future | 0.42200   | 0.44200                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 11.75  | P            | Foreign Exchange Future | 0.98700   | 1.01600                         | 0             |
| 06/12/2011 | € / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.39300   | 0.41300                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | € / R On 19 March 2012       | 11.50  | P            | Foreign Exchange Future | 0.79000   | 0.81700                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 11.10  | P            | Foreign Exchange Future | 0.51200   | 0.53400                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 10.30  | P            | Foreign Exchange Future | 0.14900   | 0.16000                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 10.75  | P            | Foreign Exchange Future | 0.31800   | 0.33600                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 10.60  | P            | Foreign Exchange Future | 0.25200   | 0.26700                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 9.90   | P            | Foreign Exchange Future | 0.07200   | 0.07700                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 9.00   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 9.80   | P            | Foreign Exchange Future | 0.05800   | 0.06300                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 10.25  | P            | Foreign Exchange Future | 0.13700   | 0.14700                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 9.05   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 10.05  | P            | Foreign Exchange Future | 0.09600   | 0.10300                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 10.15  | P            | Foreign Exchange Future | 0.11500   | 0.12300                         | 0             |
| 06/12/2011 | € / R On 19 March 2012       | 10.10  | P            | Foreign Exchange Future | 0.10500   | 0.11300                         | 0             |
| 06/12/2011 | € / R On 18 June 2012        |        |              | Foreign Exchange Future | 11.10360  | 11.06180                        | 13,949        |
| 06/12/2011 | € / R On 18 June 2012        | 10.40  | C            | Foreign Exchange Future | 0.98800   | 0.96000                         | 0             |
| 06/12/2011 | € / R On 18 June 2012        | 10.45  | C            | Foreign Exchange Future | 0.95600   | 0.92800                         | 0             |
| 06/12/2011 | € / R On 18 June 2012        | 10.35  | C            | Foreign Exchange Future | 1.02100   | 0.99300                         | 0             |
| 06/12/2011 | € / R On 18 June 2012        | 10.35  | P            | Foreign Exchange Future | 0.26700   | 0.28100                         | 0             |
| 06/12/2011 | € / R On 18 June 2012        | 10.45  | P            | Foreign Exchange Future | 0.30200   | 0.31600                         | 0             |
| 06/12/2011 | € / R On 18 June 2012        | 10.40  | P            | Foreign Exchange Future | 0.28400   | 0.29800                         | 0             |
| 06/12/2011 | € / R On 17 September 2012   |        |              | Foreign Exchange Future | 11.23580  | 11.19240                        | 200           |
| 06/12/2011 | € / R On 17 September 2012   | 10.73  | C            | Foreign Exchange Future | 1.01900   | 0.99300                         | 0             |
| 06/12/2011 | € / R On 17 September 2012   | 10.68  | C            | Foreign Exchange Future | 1.04800   | 1.02100                         | 0             |
| 06/12/2011 | € / R On 17 September 2012   | 10.78  | C            | Foreign Exchange Future | 0.99000   | 0.96400                         | 0             |
| 06/12/2011 | € / R On 17 September 2012   | 10.78  | P            | Foreign Exchange Future | 0.53000   | 0.54700                         | 0             |
| 06/12/2011 | € / R On 17 September 2012   | 10.68  | P            | Foreign Exchange Future | 0.48800   | 0.50400                         | 0             |
| 06/12/2011 | € / R On 17 September 2012   | 10.73  | P            | Foreign Exchange Future | 0.50900   | 0.52600                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.25160   | 8.22310                         | 9,642         |
| 06/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.60200   | 1.57300                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.55200   | 1.52300                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.95200   | 0.92400                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.65200   | 1.62300                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.75300   | 0.72600                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | AU\$ / R On 19 December 2011  | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011  | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011  | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011  | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | AU\$ / R On 19 December 2011  | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     |        |              | Foreign Exchange Future | 8.27520   | 8.24580                         | 29,293        |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 1.06500   | 1.03900                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 1.01900   | 0.99400                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 1.11000   | 1.08400                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 0.93000   | 0.90600                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 1.34400   | 1.31700                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.64900   | 0.62800                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.88700   | 0.86300                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 1.29700   | 1.26900                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | C            | Foreign Exchange Future | 0.54400   | 0.52600                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 2.07900   | 2.05000                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | P            | Foreign Exchange Future | 0.16900   | 0.18000                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.06200   | 0.06700                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.12400   | 0.13200                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | P            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.05500   | 0.06000                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.03500   | 0.03800                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.04400   | 0.04800                         | 0             |
| 06/12/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.04000   | 0.04300                         | 0             |
| 06/12/2011 | AU\$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.31170   | 8.27910                         | 6,113         |
| 06/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | C            | Foreign Exchange Future | 0.84700   | 0.82400                         | 0             |
| 06/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | C            | Foreign Exchange Future | 0.81200   | 0.79000                         | 0             |
| 06/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | C            | Foreign Exchange Future | 0.88300   | 0.85900                         | 0             |
| 06/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | P            | Foreign Exchange Future | 0.17100   | 0.18000                         | 0             |
| 06/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | P            | Foreign Exchange Future | 0.20000   | 0.21100                         | 0             |
| 06/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | P            | Foreign Exchange Future | 0.18500   | 0.19500                         | 0             |
| 06/12/2011 | AU\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.34610   | 8.31000                         | 2,098         |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | C            | Foreign Exchange Future | 0.62700   | 0.60800                         | 0             |
| 06/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | C            | Foreign Exchange Future | 0.60400   | 0.58600                         | 0             |
| 06/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | C            | Foreign Exchange Future | 0.65100   | 0.63100                         | 0             |
| 06/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | P            | Foreign Exchange Future | 0.49100   | 0.50700                         | 0             |
| 06/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | P            | Foreign Exchange Future | 0.54400   | 0.56200                         | 0             |
| 06/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | P            | Foreign Exchange Future | 0.51700   | 0.53400                         | 0             |
| 06/12/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.36340   | 9.32030                         | 0             |
| 06/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 2.44100   | 2.40600                         | 0             |
| 06/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 2.40000   | 2.36500                         | 0             |
| 06/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 2.48100   | 2.44600                         | 0             |
| 06/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.36800   | 0.37600                         | 0             |
| 06/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.38700   | 0.39500                         | 0             |
| 06/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.37800   | 0.38600                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    |        |              | Foreign Exchange Future | 7.97640   | 7.89890                         | 10            |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.25   | C            | Foreign Exchange Future | 0.72700   | 0.65000                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.30   | C            | Foreign Exchange Future | 0.67700   | 0.60100                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.20   | C            | Foreign Exchange Future | 0.77700   | 0.70000                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.65   | C            | Foreign Exchange Future | 0.33300   | 0.26500                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 6.80   | C            | Foreign Exchange Future | 1.17600   | 1.09900                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.60   | C            | Foreign Exchange Future | 0.38100   | 0.31000                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 6.85   | C            | Foreign Exchange Future | 1.12600   | 1.04900                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.40   | C            | Foreign Exchange Future | 0.57700   | 0.50200                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.45   | C            | Foreign Exchange Future | 0.52800   | 0.45200                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 6.90   | C            | Foreign Exchange Future | 1.07600   | 0.99900                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.45   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.40   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.60   | P            | Foreign Exchange Future | 0.00500   | 0.01100                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.65   | P            | Foreign Exchange Future | 0.00700   | 0.01600                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/12/2011 | CAD/ R On 19 December 2011    | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | CAD/ R On 19 December 2011        | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/12/2011 | CAD/ R On 19 March 2012           |        |              | Foreign Exchange Future | 8.06330   | 7.98540                         | 0             |
| 06/12/2011 | CAD/ R On 19 March 2012           | 7.55   | C            | Foreign Exchange Future | 0.59500   | 0.53500                         | 0             |
| 06/12/2011 | CAD/ R On 19 March 2012           | 7.60   | C            | Foreign Exchange Future | 0.55700   | 0.49900                         | 0             |
| 06/12/2011 | CAD/ R On 19 March 2012           | 7.50   | C            | Foreign Exchange Future | 0.63400   | 0.57300                         | 0             |
| 06/12/2011 | CAD/ R On 19 March 2012           | 7.50   | P            | Foreign Exchange Future | 0.07100   | 0.08800                         | 0             |
| 06/12/2011 | CAD/ R On 19 March 2012           | 7.60   | P            | Foreign Exchange Future | 0.09400   | 0.11400                         | 0             |
| 06/12/2011 | CAD/ R On 19 March 2012           | 7.55   | P            | Foreign Exchange Future | 0.08200   | 0.10000                         | 0             |
| 06/12/2011 | CF CANDO CAAK On 19 December 2011 |        |              | Can-Do Future           | 0.16790   | 0.13060                         | 12,659        |
| 06/12/2011 | CF CANDO CAAL On 19 December 2011 |        |              | Can-Do Future           | 0.10920   | 0.08620                         | 18,519        |
| 06/12/2011 | CF CANDO CAAM On 19 December 2011 |        |              | Can-Do Future           | 0.11200   | 0.16400                         | 12,423        |
| 06/12/2011 | CF CANDO CAAN On 30 March 2012    |        |              | Can-Do Future           | 0.37730   | 0.34550                         | 100,000       |
| 06/12/2011 | CF CANDO CAAO On 30 March 2012    |        |              | Can-Do Future           | 0.11320   | 0.13420                         | 100,000       |
| 06/12/2011 | CF CANDO CAAP On 19 December 2011 |        |              | Can-Do Future           | 0.13880   | 0.19370                         | 12,346        |
| 06/12/2011 | CF CANDO CAAR On 19 December 2011 |        |              | Can-Do Future           | 0.14100   | 0.10540                         | 18,750        |
| 06/12/2011 | CF CANDO CAAS On 31 January 2012  |        |              | Can-Do Future           | 0.10190   | 0.08750                         | 12,500        |
| 06/12/2011 | CF CANDO CAAT On 29 February 2012 |        |              | Can-Do Future           | 0.08860   | 0.07890                         | 12,500        |
| 06/12/2011 | CF CANDO CAAU On 31 January 2012  |        |              | Can-Do Future           | 0.06380   | 0.08090                         | 19,481        |
| 06/12/2011 | CF CANDO CAAV On 29 February 2012 |        |              | Can-Do Future           | 0.08890   | 0.10520                         | 12,987        |
| 06/12/2011 | CHF / R On 19 December 2011       |        |              | Foreign Exchange Future | 8.72280   | 8.71810                         | 590           |
| 06/12/2011 | CHF / R On 19 December 2011       | 8.30   | C            | Foreign Exchange Future | 0.43500   | 0.43300                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011       | 8.35   | C            | Foreign Exchange Future | 0.39000   | 0.38900                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011       | 8.25   | C            | Foreign Exchange Future | 0.48100   | 0.47800                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011       | 8.50   | C            | Foreign Exchange Future | 0.26900   | 0.26900                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011       | 8.15   | C            | Foreign Exchange Future | 0.57800   | 0.57500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | CHF / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.82500   | 0.82100                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.55   | C            | Foreign Exchange Future | 0.23400   | 0.23400                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.90   | C            | Foreign Exchange Future | 0.07400   | 0.07800                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 9.15   | C            | Foreign Exchange Future | 0.03200   | 0.03400                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.45   | C            | Foreign Exchange Future | 0.30700   | 0.30700                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.72600   | 0.72200                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.97400   | 0.96900                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.10400   | 0.10700                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 1.07300   | 1.06900                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.14400   | 0.14700                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.06300   | 0.06600                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.20100   | 0.20200                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.50300   | 0.51100                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 0.73600   | 0.74300                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.07800   | 0.08400                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.29000   | 0.29800                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.12100   | 0.12900                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.18100   | 0.18900                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.03400   | 0.03900                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.45900   | 0.46600                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.68800   | 0.69500                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.25100   | 0.26000                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.06100   | 0.06600                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.04600   | 0.05100                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 06/12/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/12/2011 | CHF / R On 19 December 2011  | 8.30   | P            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 06/12/2011 | CHF / R On 19 March 2012     |        |              | Foreign Exchange Future | 8.85420   | 8.85060                         | 25            |
| 06/12/2011 | CHF / R On 19 March 2012     | 8.60   | C            | Foreign Exchange Future | 0.52900   | 0.52800                         | 0             |
| 06/12/2011 | CHF / R On 19 March 2012     | 8.65   | C            | Foreign Exchange Future | 0.50400   | 0.50300                         | 0             |
| 06/12/2011 | CHF / R On 19 March 2012     | 8.55   | C            | Foreign Exchange Future | 0.55500   | 0.55500                         | 0             |
| 06/12/2011 | CHF / R On 19 March 2012     | 8.55   | P            | Foreign Exchange Future | 0.25100   | 0.25400                         | 0             |
| 06/12/2011 | CHF / R On 19 March 2012     | 8.65   | P            | Foreign Exchange Future | 0.30000   | 0.30200                         | 0             |
| 06/12/2011 | CHF / R On 19 March 2012     | 8.60   | P            | Foreign Exchange Future | 0.27500   | 0.27700                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 6.28800   | 6.26220                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | C            | Foreign Exchange Future | 0.09400   | 0.08300                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | C            | Foreign Exchange Future | 0.08900   | 0.07900                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.09900   | 0.08800                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.06600   | 0.08100                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | P            | Foreign Exchange Future | 0.07600   | 0.09200                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | P            | Foreign Exchange Future | 0.07100   | 0.08600                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.34000   | 6.31450                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | C            | Foreign Exchange Future | 0.24200   | 0.22900                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | C            | Foreign Exchange Future | 0.23700   | 0.22400                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | C            | Foreign Exchange Future | 0.24800   | 0.23400                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | P            | Foreign Exchange Future | 0.18200   | 0.19300                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | P            | Foreign Exchange Future | 0.19100   | 0.20300                         | 0             |
| 06/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | P            | Foreign Exchange Future | 0.18600   | 0.19800                         | 0             |
| 06/12/2011 | NZ\$ / R On 18 June 2012     |        |              | Foreign Exchange Future | 6.38140   | 6.35490                         | 0             |
| 06/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | C            | Foreign Exchange Future | 0.37600   | 0.36200                         | 0             |
| 06/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | C            | Foreign Exchange Future | 0.35100   | 0.33800                         | 0             |
| 06/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | C            | Foreign Exchange Future | 0.40200   | 0.38700                         | 0             |
| 06/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | P            | Foreign Exchange Future | 0.27100   | 0.28200                         | 0             |
| 06/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | P            | Foreign Exchange Future | 0.32000   | 0.33300                         | 0             |
| 06/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | P            | Foreign Exchange Future | 0.29500   | 0.30700                         | 0             |
| 06/12/2011 | PULA / R On 19 December 2011 |        |              | Foreign Exchange Future | 1.09370   | 1.08920                         | 0             |
| 06/12/2011 | PULA / R On 19 December 2011 | 1.09   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/12/2011 | PULA / R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 06/12/2011 | PULA / R On 19 December 2011 | 1.08   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 06/12/2011 | PULA / R On 19 December 2011 | 1.08   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/12/2011 | PULA / R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 06/12/2011 | PULA / R On 19 December 2011 | 1.09   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/12/2011 | PULA / R On 19 March 2012    |        |              | Foreign Exchange Future | 1.10710      | 1.10280                         | 0             |
| 06/12/2011 | PULA / R On 19 March 2012    | 1.11   | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 06/12/2011 | PULA / R On 19 March 2012    | 1.12   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/12/2011 | PULA / R On 19 March 2012    | 1.10   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 06/12/2011 | PULA / R On 19 March 2012    | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/12/2011 | PULA / R On 19 March 2012    | 1.12   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 06/12/2011 | PULA / R On 19 March 2012    | 1.11   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/12/2011 | RAIN On 19 December 2011     |        |              | Foreign Exchange Future | 16,065.07000 | 15,944.40000                    | 0             |
| 06/12/2011 | YUAN/R On 19 December 2011   |        |              | Foreign Exchange Future | 1.26990      | 1.25670                         | 0             |
| 06/12/2011 | YUAN/R On 19 December 2011   | 1.10   | C            | Foreign Exchange Future | 0.16990      | 0.15680                         | 0             |
| 06/12/2011 | YUAN/R On 19 December 2011   | 1.15   | C            | Foreign Exchange Future | 0.12030      | 0.10750                         | 0             |
| 06/12/2011 | YUAN/R On 19 December 2011   | 1.05   | C            | Foreign Exchange Future | 0.21990      | 0.20670                         | 0             |
| 06/12/2011 | YUAN/R On 19 December 2011   | 1.05   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 06/12/2011 | YUAN/R On 19 December 2011   | 1.15   | P            | Foreign Exchange Future | 0.00040      | 0.00080                         | 0             |
| 06/12/2011 | YUAN/R On 19 December 2011   | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00010                         | 0             |
| 06/12/2011 | YUAN/R On 19 March 2012      |        |              | Foreign Exchange Future | 1.28590      | 1.27270                         | 0             |
| 06/12/2011 | YUAN/R On 19 March 2012      | 1.20   | C            | Foreign Exchange Future | 0.11060      | 0.10120                         | 0             |
| 06/12/2011 | YUAN/R On 19 March 2012      | 1.15   | C            | Foreign Exchange Future | 0.14810      | 0.13720                         | 0             |
| 06/12/2011 | YUAN/R On 19 March 2012      | 1.25   | C            | Foreign Exchange Future | 0.08060      | 0.07300                         | 0             |
| 06/12/2011 | YUAN/R On 19 March 2012      | 1.25   | P            | Foreign Exchange Future | 0.04470      | 0.05030                         | 0             |
| 06/12/2011 | YUAN/R On 19 March 2012      | 1.15   | P            | Foreign Exchange Future | 0.01220      | 0.01450                         | 0             |
| 06/12/2011 | YUAN/R On 19 March 2012      | 1.20   | P            | Foreign Exchange Future | 0.02470      | 0.02850                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011   |        |              | Foreign Exchange Future | 8.08350      | 8.08390                         | 207,695       |
| 07/12/2011 | \$ / R On 19 December 2011   | 7.35   | C            | Foreign Exchange Future | 0.73600      | 0.73600                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011   | 7.40   | C            | Foreign Exchange Future | 0.68600      | 0.68600                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011   | 7.30   | C            | Foreign Exchange Future | 0.78500      | 0.78500                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011   | 6.75   | C            | Foreign Exchange Future | 1.33400      | 1.33400                         | 500           |
| 07/12/2011 | \$ / R On 19 December 2011   | 8.00   | C            | Foreign Exchange Future | 0.16800      | 0.17800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.08400   | 1.08400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.83500   | 0.83500                         | 5,000         |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 1.93400   | 1.93400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.58800   | 0.58800                         | 11,280        |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 1.63400   | 1.63400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 1.68400   | 1.68400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 1.83400   | 1.83400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.14000   | 0.15300                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 2.13400   | 2.13400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.63700   | 0.63700                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.38400   | 1.38400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 1.28400   | 1.28400                         | 200           |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.23400   | 0.24000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.39600   | 0.39900                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 9.00   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 8,333         |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.02800   | 0.03700                         | 26,550        |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.01000   | 0.01600                         | 19,273        |
| 07/12/2011 | \$ / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.65   | C            | Foreign Exchange Future | 0.01700   | 0.02400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 1.23400   | 1.23400                         | 560           |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 1.78400   | 1.78400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 1.73400   | 1.73400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 2.08400   | 2.08400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.31000   | 0.31500                         | 1,000         |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.49000   | 0.49000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.48400   | 1.48400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 2.23400   | 2.23400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.27100   | 0.27600                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.20   | C            | Foreign Exchange Future | 0.88400   | 0.88500                         | 12,300        |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.55   | C            | Foreign Exchange Future | 1.53400   | 1.53400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.35   | C            | Foreign Exchange Future | 0.04800   | 0.05900                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.20   | C            | Foreign Exchange Future | 0.08300   | 0.09600                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.10   | C            | Foreign Exchange Future | 1.98400   | 1.98400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 19 December 2011 | 7.15   | C            | Foreign Exchange Future | 0.93400   | 0.93500                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.90   | C            | Foreign Exchange Future | 1.18400   | 1.18400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.10   | C            | Foreign Exchange Future | 0.98400   | 0.98400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.43400   | 1.43400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.20   | C            | Foreign Exchange Future | 1.88400   | 1.88400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.30   | C            | Foreign Exchange Future | 0.05700   | 0.07000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.50   | C            | Foreign Exchange Future | 1.58400   | 1.58400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.13400   | 1.13400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.44200   | 0.44400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.40   | C            | Foreign Exchange Future | 0.04000   | 0.05100                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.06900   | 0.08200                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.35200   | 0.35600                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.03400   | 1.03400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.10   | C            | Foreign Exchange Future | 0.11800   | 0.13100                         | 11,340        |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.05   | C            | Foreign Exchange Future | 2.03400   | 2.03400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.95   | C            | Foreign Exchange Future | 0.19900   | 0.20700                         | 12,579        |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.55   | C            | Foreign Exchange Future | 0.53900   | 0.53900                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.09900   | 0.11200                         | 1,620         |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.75   | C            | Foreign Exchange Future | 0.01200   | 0.01800                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.75   | P            | Foreign Exchange Future | 0.67900   | 0.68400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.72700   | 0.73200                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.16600   | 0.17800                         | 400           |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.55   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.95   | P            | Foreign Exchange Future | 0.06600   | 0.07300                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.10   | P            | Foreign Exchange Future | 0.13500   | 0.14700                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.23600   | 0.24800                         | 100           |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.40   | P            | Foreign Exchange Future | 0.35700   | 0.36700                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.27400   | 0.28600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 19 December 2011 | 6.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 1,000         |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.20   | P            | Foreign Exchange Future | 0.20000   | 0.21200                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.31500   | 0.32500                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 560           |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.03800   | 0.04200                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 5,000         |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.02700   | 0.03100                         | 12,688        |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.44500   | 0.45300                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.65   | P            | Foreign Exchange Future | 0.58400   | 0.59000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 2.86700   | 2.86600                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 3.81700   | 3.81600                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 9.00   | P            | Foreign Exchange Future | 0.92200   | 0.92300                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.05100   | 0.05600                         | 560           |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 16,340        |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 0.10700   | 0.11900                         | 10,750        |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 5,000         |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 12,000        |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 800           |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.08500   | 0.09400                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 3,780         |
| 07/12/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 1,000         |
| 07/12/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.19310   | 8.18940                         | 48,298        |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 1.18700   | 1.18300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 1.14100   | 1.13800                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 1.23300   | 1.22900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.22000   | 1.21600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 1.08300   | 1.08000                         | 30,100        |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 0.99500   | 0.99200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 1.40800   | 1.40400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.03900   | 1.03600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 1.45600   | 1.45200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.75300   | 0.75500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.50300   | 0.51200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.86700   | 0.86800                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.35200   | 0.36300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 1.50400   | 1.50000                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 8.80   | C            | Foreign Exchange Future | 0.21300   | 0.22500                         | 3             |
| 07/12/2011 | \$ / R On 19 March 2012    | 9.00   | C            | Foreign Exchange Future | 0.17700   | 0.18800                         | 100           |
| 07/12/2011 | \$ / R On 19 March 2012    | 8.60   | C            | Foreign Exchange Future | 0.25900   | 0.27200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 6.35   | C            | Foreign Exchange Future | 1.84800   | 1.84400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 6.10   | C            | Foreign Exchange Future | 2.09600   | 2.09200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 8.45   | C            | Foreign Exchange Future | 0.30200   | 0.31400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 8.50   | C            | Foreign Exchange Future | 0.28700   | 0.29900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 8.65   | C            | Foreign Exchange Future | 0.24700   | 0.25900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.33400   | 0.34600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 1.36100   | 1.35700                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.47800   | 0.48800                         | 5,000         |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 1.12800   | 1.12500                         | 10,000        |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 1.55200   | 1.54900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.82800   | 0.83000                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.38900   | 0.40100                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.55600   | 0.56500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 1.17400   | 1.17000                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 1.60100   | 1.59700                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.58500   | 0.59300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.45400   | 0.46400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.52900   | 0.53800                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.41000   | 0.42100                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.35   | C            | Foreign Exchange Future | 0.90900   | 0.90800                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.30   | C            | Foreign Exchange Future | 0.95200   | 0.94900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.90   | C            | Foreign Exchange Future | 1.31300   | 1.31000                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.70   | C            | Foreign Exchange Future | 0.64800   | 0.65200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.10   | C            | Foreign Exchange Future | 0.43100   | 0.44200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.50   | C            | Foreign Exchange Future | 0.79000   | 0.79200                         | 5,000         |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.40   | C            | Foreign Exchange Future | 1.79800   | 1.79400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.15   | C            | Foreign Exchange Future | 2.04700   | 2.04300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.60   | C            | Foreign Exchange Future | 0.71700   | 0.72000                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.25   | C            | Foreign Exchange Future | 0.37000   | 0.38100                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.20   | C            | Foreign Exchange Future | 1.99700   | 1.99300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.95   | C            | Foreign Exchange Future | 1.26600   | 1.26300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.75   | C            | Foreign Exchange Future | 0.61600   | 0.62200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.40   | C            | Foreign Exchange Future | 0.31700   | 0.32900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.45   | C            | Foreign Exchange Future | 1.74900   | 1.74400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.65   | C            | Foreign Exchange Future | 0.68200   | 0.68600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.55   | C            | Foreign Exchange Future | 1.65000   | 1.64600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.50   | C            | Foreign Exchange Future | 1.69900   | 1.69500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.50   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 2,420         |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.55   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.65   | P            | Foreign Exchange Future | 0.13900   | 0.14700                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.45   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 19 March 2012 | 8.40   | P            | Foreign Exchange Future | 0.52400   | 0.54000                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.75   | P            | Foreign Exchange Future | 0.17300   | 0.18300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.95   | P            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.25   | P            | Foreign Exchange Future | 0.42700   | 0.44200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.60   | P            | Foreign Exchange Future | 0.12400   | 0.13100                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.40   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.50   | P            | Foreign Exchange Future | 0.09700   | 0.10300                         | 2,420         |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.10   | P            | Foreign Exchange Future | 0.33800   | 0.35300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.70   | P            | Foreign Exchange Future | 0.15500   | 0.16300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.05900   | 0.06000                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.06600   | 0.06900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 0.36700   | 0.38200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.23600   | 0.24900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 0.31100   | 0.32500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.19200   | 0.20400                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.21300   | 0.22600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 0.39600   | 0.41200                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.08500   | 0.09100                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.03500   | 0.03600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 0.28500   | 0.29900                         | 7,051         |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 0.49100   | 0.50700                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.65   | P            | Foreign Exchange Future | 0.70400   | 0.72000                         | 176           |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.50   | P            | Foreign Exchange Future | 0.59400   | 0.61000                         | 190           |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.45   | P            | Foreign Exchange Future | 0.55900   | 0.57500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012 | 8.60   | P            | Foreign Exchange Future | 0.66600   | 0.68300                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 19 March 2012     | 8.80   | P            | Foreign Exchange Future | 0.82000   | 0.83600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 9.00   | P            | Foreign Exchange Future | 0.98400   | 0.99900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 6.70   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 10,000        |
| 07/12/2011 | \$ / R On 19 March 2012     | 8.30   | P            | Foreign Exchange Future | 0.45900   | 0.47400                         | 200           |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.07400   | 0.07900                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.95   | P            | Foreign Exchange Future | 0.26000   | 0.27300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.11000   | 0.11600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.04600   | 0.04700                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.05200   | 0.05300                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.04000   | 0.04100                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.02700   | 0.02700                         | 1,000         |
| 07/12/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.02600   | 0.02600                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 07/12/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.29380   | 8.28980                         | 22,680        |
| 07/12/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 1.15400   | 1.15400                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 1.11500   | 1.11500                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 1.19500   | 1.19400                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 8.10   | C            | Foreign Exchange Future | 0.63100   | 0.64300                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 6.75   | C            | Foreign Exchange Future | 1.58400   | 1.58100                         | 4,850         |
| 07/12/2011 | \$ / R On 18 June 2012      | 8.50   | C            | Foreign Exchange Future | 0.48000   | 0.49200                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 8.65   | C            | Foreign Exchange Future | 0.43400   | 0.44600                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 8.75   | C            | Foreign Exchange Future | 0.40600   | 0.41800                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 8.75   | P            | Foreign Exchange Future | 0.86200   | 0.87800                         | 132           |
| 07/12/2011 | \$ / R On 18 June 2012      | 8.65   | P            | Foreign Exchange Future | 0.79000   | 0.80600                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 8.50   | P            | Foreign Exchange Future | 0.68600   | 0.70200                         | 200           |
| 07/12/2011 | \$ / R On 18 June 2012      | 8.10   | P            | Foreign Exchange Future | 0.43700   | 0.45300                         | 132           |
| 07/12/2011 | \$ / R On 18 June 2012      | 6.75   | P            | Foreign Exchange Future | 0.04000   | 0.04100                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.10100   | 0.10400                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.12100   | 0.12500                         | 0             |
| 07/12/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.11000   | 0.11400                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.38960   | 8.38470                         | 1,125         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 1.33300   | 1.33400                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 1.29500   | 1.29700                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.37200   | 1.37300                         | 16,000        |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.25800   | 1.26000                         | 37,000        |
| 07/12/2011 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.46800   | 0.48500                         | 360           |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.88700   | 0.90000                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.60800   | 0.62500                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.54600   | 0.56300                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.44500   | 0.46200                         | 5,500         |
| 07/12/2011 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.95600   | 0.97800                         | 1,500         |
| 07/12/2011 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.81800   | 0.84000                         | 4,000         |
| 07/12/2011 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 1.25500   | 1.27700                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.39700   | 0.41500                         | 360           |
| 07/12/2011 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 1.17800   | 1.20000                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.13200   | 0.13800                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.16800   | 0.17500                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.15500   | 0.16200                         | 0             |
| 07/12/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.14300   | 0.14900                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.48150   | 8.47460                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 1.13600   | 1.15000                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 1.11000   | 1.12400                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 1.16400   | 1.17700                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.98800   | 1.00600                         | 300           |
| 07/12/2011 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.60400   | 0.62400                         | 540           |
| 07/12/2011 | \$ / R On 14 December 2012  | 9.10   | P            | Foreign Exchange Future | 1.22300   | 1.24900                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.33300   | 0.35200                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.50700   | 0.53100                         | 540           |
| 07/12/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.37900   | 0.39900                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.35500   | 0.37500                         | 0             |
| 07/12/2011 | \$ / R On 18 March 2013     |        |              | Foreign Exchange Future | 8.56170   | 8.55500                         | 0             |
| 07/12/2011 | \$ / R On 18 March 2013     | 7.95   | C            | Foreign Exchange Future | 1.15000   | 1.16800                         | 0             |
| 07/12/2011 | \$ / R On 18 March 2013     | 9.10   | C            | Foreign Exchange Future | 0.73600   | 0.75600                         | 180           |
| 07/12/2011 | \$ / R On 18 March 2013     | 8.10   | C            | Foreign Exchange Future | 1.08400   | 1.10400                         | 0             |
| 07/12/2011 | \$ / R On 18 March 2013     | 8.00   | C            | Foreign Exchange Future | 1.12700   | 1.14700                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R On 18 March 2013         | 7.90   | C            | Foreign Exchange Future | 1.17300   | 1.19100                         | 0             |
| 07/12/2011 | \$ / R On 18 March 2013         | 7.90   | P            | Foreign Exchange Future | 0.51100   | 0.53600                         | 0             |
| 07/12/2011 | \$ / R On 18 March 2013         | 9.10   | P            | Foreign Exchange Future | 1.27400   | 1.30100                         | 0             |
| 07/12/2011 | \$ / R On 18 March 2013         | 8.00   | P            | Foreign Exchange Future | 0.56500   | 0.59200                         | 0             |
| 07/12/2011 | \$ / R On 18 March 2013         | 8.10   | P            | Foreign Exchange Future | 0.62200   | 0.64900                         | 180           |
| 07/12/2011 | \$ / R On 18 March 2013         | 7.95   | P            | Foreign Exchange Future | 0.53800   | 0.56300                         | 0             |
| 07/12/2011 | \$ / R On 12 December 2014      |        |              | Foreign Exchange Future | 9.30950   | 9.30500                         | 0             |
| 07/12/2011 | \$ / R On 12 December 2014      | 8.50   | C            | Foreign Exchange Future | 1.86600   | 1.89400                         | 0             |
| 07/12/2011 | \$ / R On 12 December 2014      | 8.55   | C            | Foreign Exchange Future | 1.84700   | 1.87500                         | 0             |
| 07/12/2011 | \$ / R On 12 December 2014      | 8.00   | C            | Foreign Exchange Future | 2.06700   | 2.09200                         | 200           |
| 07/12/2011 | \$ / R On 12 December 2014      | 8.45   | C            | Foreign Exchange Future | 1.88500   | 1.91300                         | 0             |
| 07/12/2011 | \$ / R On 12 December 2014      | 8.45   | P            | Foreign Exchange Future | 1.02600   | 1.05800                         | 0             |
| 07/12/2011 | \$ / R On 12 December 2014      | 8.00   | P            | Foreign Exchange Future | 0.75800   | 0.78700                         | 0             |
| 07/12/2011 | \$ / R On 12 December 2014      | 8.55   | P            | Foreign Exchange Future | 1.08800   | 1.12000                         | 0             |
| 07/12/2011 | \$ / R On 12 December 2014      | 8.50   | P            | Foreign Exchange Future | 1.05700   | 1.08900                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2015      |        |              | Foreign Exchange Future | 10.40000  | 10.39550                        | 0             |
| 07/12/2011 | \$ / R On 14 December 2015      | 9.20   | C            | Foreign Exchange Future | 2.54800   | 2.57900                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2015      | 9.25   | C            | Foreign Exchange Future | 2.53000   | 2.56200                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2015      | 9.15   | C            | Foreign Exchange Future | 2.56600   | 2.59700                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2015      | 9.15   | P            | Foreign Exchange Future | 1.31600   | 1.35200                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2015      | 9.25   | P            | Foreign Exchange Future | 1.38000   | 1.41700                         | 0             |
| 07/12/2011 | \$ / R On 14 December 2015      | 9.20   | P            | Foreign Exchange Future | 1.34800   | 1.38400                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 December 2011 |        |              | Foreign Exchange Future | 8.08350   | 8.08390                         | 98            |
| 07/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.08379   | 1.08417                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.03389   | 1.03427                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.13371   | 1.13410                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00021   | 0.00020                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00039   | 0.00037                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00029   | 0.00027                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 March 2012    |        |              | Foreign Exchange Future | 8.19310   | 8.18940                         | 734           |
| 07/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.75288   | 0.75543                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.38944   | 0.40066                         | 80            |
| 07/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | C            | Foreign Exchange Future | 0.71693   | 0.71995                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | \$ / R MAXI On 19 March 2012 | 7.50   | C            | Foreign Exchange Future | 0.78993   | 0.79201                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 March 2012 | 7.50   | P            | Foreign Exchange Future | 0.09683   | 0.10261                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 0.39634   | 0.41126                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 March 2012 | 7.60   | P            | Foreign Exchange Future | 0.12383   | 0.13055                         | 0             |
| 07/12/2011 | \$ / R MAXI On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.10978   | 0.11603                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    |        |              | Foreign Exchange Future | 12.68380  | 12.62660                        | 12,810        |
| 07/12/2011 | £ / R On 19 December 2011    | 11.65  | C            | Foreign Exchange Future | 1.03800   | 0.98000                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.70  | C            | Foreign Exchange Future | 0.98800   | 0.93100                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.75  | C            | Foreign Exchange Future | 0.93900   | 0.88100                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 10.50  | C            | Foreign Exchange Future | 2.18400   | 2.12700                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.60  | C            | Foreign Exchange Future | 1.08700   | 1.03000                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 12.20  | C            | Foreign Exchange Future | 0.50700   | 0.45600                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.30  | C            | Foreign Exchange Future | 1.38500   | 1.32800                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.90  | C            | Foreign Exchange Future | 0.79200   | 0.73400                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 10.70  | C            | Foreign Exchange Future | 1.98400   | 1.92700                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.90  | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.30  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 12.20  | P            | Foreign Exchange Future | 0.02300   | 0.02900                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.60  | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.75  | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.70  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 07/12/2011 | £ / R On 19 December 2011    | 11.65  | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012       |        |              | Foreign Exchange Future | 12.84450  | 12.78020                        | 2,665         |
| 07/12/2011 | £ / R On 19 March 2012       | 11.45  | C            | Foreign Exchange Future | 1.44700   | 1.37600                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012       | 11.50  | C            | Foreign Exchange Future | 1.40000   | 1.33200                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012       | 11.40  | C            | Foreign Exchange Future | 1.49400   | 1.42400                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012       | 11.55  | C            | Foreign Exchange Future | 1.35300   | 1.29000                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012       | 11.90  | C            | Foreign Exchange Future | 1.06700   | 1.01100                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012       | 11.10  | C            | Foreign Exchange Future | 1.78100   | 1.71200                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012       | 11.00  | C            | Foreign Exchange Future | 1.87700   | 1.80900                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012       | 11.80  | C            | Foreign Exchange Future | 1.14500   | 1.08600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.78600   | 0.74600                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 1.54200   | 1.47100                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 1.97400   | 1.90700                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 1.22600   | 1.16500                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 12.00  | C            | Foreign Exchange Future | 0.99100   | 0.93800                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 12.00  | P            | Foreign Exchange Future | 0.14700   | 0.15800                         | 768           |
| 07/12/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.08200   | 0.08500                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.04800   | 0.04100                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 0.24200   | 0.26600                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.10100   | 0.10600                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.03300   | 0.02900                         | 768           |
| 07/12/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.03700   | 0.03200                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.12300   | 0.13100                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.05900   | 0.06000                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.05000   | 0.04400                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.05600   | 0.05200                         | 0             |
| 07/12/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.05300   | 0.04600                         | 0             |
| 07/12/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 12.99130  | 12.92570                        | 2,853         |
| 07/12/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 1.37900   | 1.32700                         | 0             |
| 07/12/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 1.34400   | 1.29400                         | 0             |
| 07/12/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 1.41400   | 1.36200                         | 0             |
| 07/12/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.22300   | 0.23600                         | 0             |
| 07/12/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.25300   | 0.26800                         | 0             |
| 07/12/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.23800   | 0.25100                         | 0             |
| 07/12/2011 | ¥ / R On 19 December 2011 |        |              | Foreign Exchange Future | 0.10400   | 0.10390                         | 5,998         |
| 07/12/2011 | ¥ / R On 19 December 2011 | 0.08   | C            | Foreign Exchange Future | 0.02400   | 0.02390                         | 0             |
| 07/12/2011 | ¥ / R On 19 December 2011 | 0.09   | C            | Foreign Exchange Future | 0.01401   | 0.01390                         | 0             |
| 07/12/2011 | ¥ / R On 19 December 2011 | 0.07   | C            | Foreign Exchange Future | 0.03400   | 0.03390                         | 0             |
| 07/12/2011 | ¥ / R On 19 December 2011 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | ¥ / R On 19 December 2011 | 0.09   | P            | Foreign Exchange Future | 0.00001   | 0.00000                         | 0             |
| 07/12/2011 | ¥ / R On 19 December 2011 | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | ¥ / R On 19 March 2012    |        |              | Foreign Exchange Future | 0.10560   | 0.10550                         | 440           |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | ¥ / R On 19 March 2012    | 0.09   | C            | Foreign Exchange Future | 0.01594   | 0.01588                         | 0             |
| 07/12/2011 | ¥ / R On 19 March 2012    | 0.10   | C            | Foreign Exchange Future | 0.00803   | 0.00809                         | 0             |
| 07/12/2011 | ¥ / R On 19 March 2012    | 0.08   | C            | Foreign Exchange Future | 0.02566   | 0.02555                         | 0             |
| 07/12/2011 | ¥ / R On 19 March 2012    | 0.08   | P            | Foreign Exchange Future | 0.00006   | 0.00005                         | 0             |
| 07/12/2011 | ¥ / R On 19 March 2012    | 0.10   | P            | Foreign Exchange Future | 0.00243   | 0.00259                         | 0             |
| 07/12/2011 | ¥ / R On 19 March 2012    | 0.09   | P            | Foreign Exchange Future | 0.00034   | 0.00038                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 |        |              | Foreign Exchange Future | 10.81030  | 10.81590                        | 20,951        |
| 07/12/2011 | € / R On 19 December 2011 | 9.80   | C            | Foreign Exchange Future | 1.01100   | 1.01700                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.85   | C            | Foreign Exchange Future | 0.96200   | 0.96700                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.75   | C            | Foreign Exchange Future | 1.06100   | 1.06700                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.00  | C            | Foreign Exchange Future | 0.81300   | 0.81800                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.55   | C            | Foreign Exchange Future | 1.26100   | 1.26600                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.30   | C            | Foreign Exchange Future | 1.51000   | 1.51600                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 1.41000   | 1.41600                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.95   | C            | Foreign Exchange Future | 0.86200   | 0.86800                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.50   | C            | Foreign Exchange Future | 1.31100   | 1.31600                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.00  | C            | Foreign Exchange Future | 0.05500   | 0.06600                         | 8,220         |
| 07/12/2011 | € / R On 19 December 2011 | 10.25  | C            | Foreign Exchange Future | 0.56700   | 0.57200                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.65  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.35  | C            | Foreign Exchange Future | 0.47200   | 0.47800                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.05  | C            | Foreign Exchange Future | 0.76300   | 0.76800                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.60   | C            | Foreign Exchange Future | 1.21100   | 1.21600                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.20  | C            | Foreign Exchange Future | 0.02300   | 0.02900                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.15  | C            | Foreign Exchange Future | 0.66400   | 0.67000                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.10  | C            | Foreign Exchange Future | 0.71400   | 0.71900                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.30  | C            | Foreign Exchange Future | 0.51900   | 0.52500                         | 2,740         |
| 07/12/2011 | € / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.06800   | 0.08000                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.40  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 11,400        |
| 07/12/2011 | € / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 0.33800   | 0.34500                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.40  | P            | Foreign Exchange Future | 0.59900   | 0.59600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | € / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.02800   | 0.02900                         | 5,700         |
| 07/12/2011 | € / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 0.20800   | 0.21400                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 1.09100   | 1.08600                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.10  | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 2,740         |
| 07/12/2011 | € / R On 19 December 2011 | 10.30  | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.15  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.20  | P            | Foreign Exchange Future | 0.41300   | 0.41300                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.05  | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.35  | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.84300   | 0.83900                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.25  | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.00  | P            | Foreign Exchange Future | 0.24500   | 0.25000                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 8,220         |
| 07/12/2011 | € / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.79400   | 0.79000                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.94200   | 0.93700                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 10.00  | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 07/12/2011 | € / R On 19 December 2011 | 9.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    |        |              | Foreign Exchange Future | 10.96200  | 10.96430                        | 18,240        |
| 07/12/2011 | € / R On 19 March 2012    | 10.10  | C            | Foreign Exchange Future | 0.96800   | 0.96900                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    | 10.15  | C            | Foreign Exchange Future | 0.92800   | 0.92900                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    | 10.05  | C            | Foreign Exchange Future | 1.00800   | 1.01000                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    | 9.05   | C            | Foreign Exchange Future | 1.92800   | 1.93000                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    | 10.25  | C            | Foreign Exchange Future | 0.85100   | 0.85100                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    | 9.80   | C            | Foreign Exchange Future | 1.22100   | 1.22200                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    | 9.00   | C            | Foreign Exchange Future | 1.97600   | 1.97800                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    | 9.90   | C            | Foreign Exchange Future | 1.13400   | 1.13600                         | 0             |
| 07/12/2011 | € / R On 19 March 2012    | 10.60  | C            | Foreign Exchange Future | 0.61600   | 0.61600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | € / R On 19 March 2012 | 10.75  | C            | Foreign Exchange Future | 0.53300   | 0.53200                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.30  | C            | Foreign Exchange Future | 0.81400   | 0.81300                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 11.10  | C            | Foreign Exchange Future | 0.37600   | 0.37600                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 11.50  | C            | Foreign Exchange Future | 0.25300   | 0.25400                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.90  | C            | Foreign Exchange Future | 0.45900   | 0.45700                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 11.75  | C            | Foreign Exchange Future | 0.19900   | 0.20100                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.95  | C            | Foreign Exchange Future | 0.43600   | 0.43600                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 9.55   | C            | Foreign Exchange Future | 1.45100   | 1.45200                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 11.30  | C            | Foreign Exchange Future | 0.30800   | 0.30900                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 11.30  | P            | Foreign Exchange Future | 0.64600   | 0.64500                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 9.55   | P            | Foreign Exchange Future | 0.03900   | 0.03800                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.95  | P            | Foreign Exchange Future | 0.42400   | 0.42200                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 11.75  | P            | Foreign Exchange Future | 0.98700   | 0.98700                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.90  | P            | Foreign Exchange Future | 0.39700   | 0.39300                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 11.50  | P            | Foreign Exchange Future | 0.79100   | 0.79000                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 11.10  | P            | Foreign Exchange Future | 0.51400   | 0.51200                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.30  | P            | Foreign Exchange Future | 0.15200   | 0.14900                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.75  | P            | Foreign Exchange Future | 0.32100   | 0.31800                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.60  | P            | Foreign Exchange Future | 0.25400   | 0.25200                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 9.90   | P            | Foreign Exchange Future | 0.07200   | 0.07200                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 9.80   | P            | Foreign Exchange Future | 0.05900   | 0.05800                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.25  | P            | Foreign Exchange Future | 0.13900   | 0.13700                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 9.05   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.05  | P            | Foreign Exchange Future | 0.09600   | 0.09600                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.15  | P            | Foreign Exchange Future | 0.11600   | 0.11500                         | 0             |
| 07/12/2011 | € / R On 19 March 2012 | 10.10  | P            | Foreign Exchange Future | 0.10600   | 0.10500                         | 0             |
| 07/12/2011 | € / R On 18 June 2012  |        |              | Foreign Exchange Future | 11.10130  | 11.10360                        | 13,949        |
| 07/12/2011 | € / R On 18 June 2012  | 10.40  | C            | Foreign Exchange Future | 0.98800   | 0.98800                         | 0             |
| 07/12/2011 | € / R On 18 June 2012  | 10.45  | C            | Foreign Exchange Future | 0.95600   | 0.95600                         | 0             |
| 07/12/2011 | € / R On 18 June 2012  | 10.35  | C            | Foreign Exchange Future | 1.02000   | 1.02100                         | 0             |
| 07/12/2011 | € / R On 18 June 2012  | 10.35  | P            | Foreign Exchange Future | 0.26900   | 0.26700                         | 0             |
| 07/12/2011 | € / R On 18 June 2012  | 10.45  | P            | Foreign Exchange Future | 0.30500   | 0.30200                         | 0             |
| 07/12/2011 | € / R On 18 June 2012  | 10.40  | P            | Foreign Exchange Future | 0.28700   | 0.28400                         | 0             |



| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | € / R On 17 September 2012   |        |              | Foreign Exchange Future | 11.23440  | 11.23580                        | 200           |
| 07/12/2011 | € / R On 17 September 2012   | 10.73  | C            | Foreign Exchange Future | 1.01700   | 1.01900                         | 0             |
| 07/12/2011 | € / R On 17 September 2012   | 10.78  | C            | Foreign Exchange Future | 0.98800   | 0.99000                         | 0             |
| 07/12/2011 | € / R On 17 September 2012   | 10.68  | C            | Foreign Exchange Future | 1.04600   | 1.04800                         | 0             |
| 07/12/2011 | € / R On 17 September 2012   | 10.68  | P            | Foreign Exchange Future | 0.48700   | 0.48800                         | 0             |
| 07/12/2011 | € / R On 17 September 2012   | 10.78  | P            | Foreign Exchange Future | 0.52900   | 0.53000                         | 0             |
| 07/12/2011 | € / R On 17 September 2012   | 10.73  | P            | Foreign Exchange Future | 0.50800   | 0.50900                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.27590   | 8.25160                         | 9,642         |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.62600   | 1.60200                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.97600   | 0.95200                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.57600   | 1.55200                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.67600   | 1.65200                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.77800   | 0.75300                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.30350   | 8.27520                         | 36,768        |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 1.09000   | 1.06500                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 1.04400   | 1.01900                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.13600   | 1.11000                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.95400   | 0.93000                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 1.37100   | 1.34400                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.66900   | 0.64900                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.91000   | 0.88700                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.32300   | 1.29700                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.90   | C            | Foreign Exchange Future | 0.56200   | 0.54400                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 6.20   | C            | Foreign Exchange Future | 2.10700   | 2.07900                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.90   | P            | Foreign Exchange Future | 0.15900   | 0.16900                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.00   | P            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012    | 7.45   | P            | Foreign Exchange Future | 0.05700   | 0.06200                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.11600   | 0.12400                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.05100   | 0.05500                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 07/12/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 07/12/2011 | AU\$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.33950   | 8.31170                         | 6,113         |
| 07/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | C            | Foreign Exchange Future | 0.86700   | 0.84700                         | 0             |
| 07/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | C            | Foreign Exchange Future | 0.90300   | 0.88300                         | 0             |
| 07/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | C            | Foreign Exchange Future | 0.83200   | 0.81200                         | 0             |
| 07/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | P            | Foreign Exchange Future | 0.19300   | 0.20000                         | 0             |
| 07/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | P            | Foreign Exchange Future | 0.16400   | 0.17100                         | 0             |
| 07/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | P            | Foreign Exchange Future | 0.17800   | 0.18500                         | 0             |
| 07/12/2011 | AU\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.37460   | 8.34610                         | 2,098         |
| 07/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | C            | Foreign Exchange Future | 0.64000   | 0.62700                         | 0             |
| 07/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | C            | Foreign Exchange Future | 0.61700   | 0.60400                         | 0             |
| 07/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | C            | Foreign Exchange Future | 0.66400   | 0.65100                         | 0             |
| 07/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | P            | Foreign Exchange Future | 0.47600   | 0.49100                         | 0             |
| 07/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | P            | Foreign Exchange Future | 0.52900   | 0.54400                         | 0             |
| 07/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | P            | Foreign Exchange Future | 0.50200   | 0.51700                         | 0             |
| 07/12/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.37900   | 9.36340                         | 0             |
| 07/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 2.45700   | 2.44100                         | 0             |
| 07/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 2.41600   | 2.40000                         | 0             |
| 07/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 2.49800   | 2.48100                         | 0             |
| 07/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.36900   | 0.36800                         | 0             |
| 07/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.38700   | 0.38700                         | 0             |
| 07/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | P            | Foreign Exchange Future | 0.37800   | 0.37800                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011    |        |              | Foreign Exchange Future | 7.99030   | 7.97640                         | 10            |
| 07/12/2011 | CAD/ R On 19 December 2011    | 7.25   | C            | Foreign Exchange Future | 0.74100   | 0.72700                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011    | 7.30   | C            | Foreign Exchange Future | 0.69100   | 0.67700                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011    | 7.20   | C            | Foreign Exchange Future | 0.79100   | 0.77700                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011    | 7.65   | C            | Foreign Exchange Future | 0.34800   | 0.33300                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011    | 6.80   | C            | Foreign Exchange Future | 1.19000   | 1.17600                         | 0             |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.60   | C            | Foreign Exchange Future | 0.39500   | 0.38100                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 6.85   | C            | Foreign Exchange Future | 1.14000   | 1.12600                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.40   | C            | Foreign Exchange Future | 0.59200   | 0.57700                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.45   | C            | Foreign Exchange Future | 0.54200   | 0.52800                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 6.90   | C            | Foreign Exchange Future | 1.09000   | 1.07600                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.40   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.60   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.65   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/12/2011 | CAD/ R On 19 December 2011        | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 07/12/2011 | CAD/ R On 19 March 2012           |        |              | Foreign Exchange Future | 8.08160   | 8.06330                         | 30            |
| 07/12/2011 | CAD/ R On 19 March 2012           | 7.55   | C            | Foreign Exchange Future | 0.60800   | 0.59500                         | 0             |
| 07/12/2011 | CAD/ R On 19 March 2012           | 7.50   | C            | Foreign Exchange Future | 0.64800   | 0.63400                         | 0             |
| 07/12/2011 | CAD/ R On 19 March 2012           | 7.60   | C            | Foreign Exchange Future | 0.56900   | 0.55700                         | 0             |
| 07/12/2011 | CAD/ R On 19 March 2012           | 7.60   | P            | Foreign Exchange Future | 0.08700   | 0.09400                         | 0             |
| 07/12/2011 | CAD/ R On 19 March 2012           | 7.50   | P            | Foreign Exchange Future | 0.06600   | 0.07100                         | 0             |
| 07/12/2011 | CAD/ R On 19 March 2012           | 7.55   | P            | Foreign Exchange Future | 0.07600   | 0.08200                         | 0             |
| 07/12/2011 | CF CANDO CAAK On 19 December 2011 |        |              | Can-Do Future           | 0.17600   | 0.16790                         | 12,659        |
| 07/12/2011 | CF CANDO CAAL On 19 December 2011 |        |              | Can-Do Future           | 0.10820   | 0.10920                         | 18,519        |
| 07/12/2011 | CF CANDO CAAM On 19 December 2011 |        |              | Can-Do Future           | 0.10560   | 0.11200                         | 12,423        |
| 07/12/2011 | CF CANDO CAAN On 30 March 2012    |        |              | Can-Do Future           | 0.37590   | 0.37730                         | 100,000       |
| 07/12/2011 | CF CANDO CAAO On 30 March 2012    |        |              | Can-Do Future           | 0.11130   | 0.11320                         | 100,000       |
| 07/12/2011 | CF CANDO CAAP On 19 December 2011 |        |              | Can-Do Future           | 0.12860   | 0.13880                         | 12,346        |
| 07/12/2011 | CF CANDO CAAR On 19 December 2011 |        |              | Can-Do Future           | 0.14230   | 0.14100                         | 18,750        |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | CF CANDO CAAS On 31 January 2012  |        |              | Can-Do Future           | 0.10410   | 0.10190                         | 12,500        |
| 07/12/2011 | CF CANDO CAAT On 29 February 2012 |        |              | Can-Do Future           | 0.09040   | 0.08860                         | 12,500        |
| 07/12/2011 | CF CANDO CAAU On 31 January 2012  |        |              | Can-Do Future           | 0.06200   | 0.06380                         | 19,481        |
| 07/12/2011 | CF CANDO CAAV On 29 February 2012 |        |              | Can-Do Future           | 0.08730   | 0.08890                         | 12,987        |
| 07/12/2011 | CHF / R On 19 December 2011       |        |              | Foreign Exchange Future | 8.73460   | 8.72280                         | 250           |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.30   | C            | Foreign Exchange Future | 0.44600   | 0.43500                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.35   | C            | Foreign Exchange Future | 0.40000   | 0.39000                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.25   | C            | Foreign Exchange Future | 0.49200   | 0.48100                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.50   | C            | Foreign Exchange Future | 0.27500   | 0.26900                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.15   | C            | Foreign Exchange Future | 0.59000   | 0.57800                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 7.90   | C            | Foreign Exchange Future | 0.83700   | 0.82500                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.55   | C            | Foreign Exchange Future | 0.23800   | 0.23400                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.90   | C            | Foreign Exchange Future | 0.07000   | 0.07400                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 9.40   | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 9.15   | C            | Foreign Exchange Future | 0.02600   | 0.03200                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.45   | C            | Foreign Exchange Future | 0.31500   | 0.30700                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.00   | C            | Foreign Exchange Future | 0.73700   | 0.72600                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 7.75   | C            | Foreign Exchange Future | 0.98500   | 0.97400                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.80   | C            | Foreign Exchange Future | 0.10100   | 0.10400                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 7.65   | C            | Foreign Exchange Future | 1.08500   | 1.07300                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.70   | C            | Foreign Exchange Future | 0.14300   | 0.14400                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.95   | C            | Foreign Exchange Future | 0.05800   | 0.06300                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.60   | C            | Foreign Exchange Future | 0.20300   | 0.20100                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 9.45   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 9.20   | C            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 9.20   | P            | Foreign Exchange Future | 0.48600   | 0.50300                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 9.45   | P            | Foreign Exchange Future | 0.72200   | 0.73600                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.60   | P            | Foreign Exchange Future | 0.06800   | 0.07800                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.95   | P            | Foreign Exchange Future | 0.27300   | 0.29000                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011       | 8.70   | P            | Foreign Exchange Future | 0.10800   | 0.12100                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | CHF / R On 19 December 2011  | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.80   | P            | Foreign Exchange Future | 0.16600   | 0.18100                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.45   | P            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 9.15   | P            | Foreign Exchange Future | 0.44100   | 0.45900                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.67400   | 0.68800                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.90   | P            | Foreign Exchange Future | 0.23500   | 0.25100                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.55   | P            | Foreign Exchange Future | 0.05300   | 0.06100                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 7.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.50   | P            | Foreign Exchange Future | 0.04000   | 0.04600                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.25   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.35   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 07/12/2011 | CHF / R On 19 December 2011  | 8.30   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 07/12/2011 | CHF / R On 19 March 2012     |        |              | Foreign Exchange Future | 8.86700   | 8.85420                         | 25            |
| 07/12/2011 | CHF / R On 19 March 2012     | 8.60   | C            | Foreign Exchange Future | 0.53700   | 0.52900                         | 0             |
| 07/12/2011 | CHF / R On 19 March 2012     | 8.55   | C            | Foreign Exchange Future | 0.56300   | 0.55500                         | 0             |
| 07/12/2011 | CHF / R On 19 March 2012     | 8.65   | C            | Foreign Exchange Future | 0.51100   | 0.50400                         | 0             |
| 07/12/2011 | CHF / R On 19 March 2012     | 8.65   | P            | Foreign Exchange Future | 0.29400   | 0.30000                         | 0             |
| 07/12/2011 | CHF / R On 19 March 2012     | 8.55   | P            | Foreign Exchange Future | 0.24600   | 0.25100                         | 0             |
| 07/12/2011 | CHF / R On 19 March 2012     | 8.60   | P            | Foreign Exchange Future | 0.27000   | 0.27500                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 6.28170   | 6.28800                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | C            | Foreign Exchange Future | 0.09000   | 0.09400                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.09500   | 0.09900                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | C            | Foreign Exchange Future | 0.08500   | 0.08900                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | P            | Foreign Exchange Future | 0.07800   | 0.07600                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.06800   | 0.06600                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | P            | Foreign Exchange Future | 0.07300   | 0.07100                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.33660   | 6.34000                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | C            | Foreign Exchange Future | 0.23600   | 0.24200                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | C            | Foreign Exchange Future | 0.23100   | 0.23700                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | C            | Foreign Exchange Future | 0.24100   | 0.24800                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | P            | Foreign Exchange Future | 0.17800      | 0.18200                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | P            | Foreign Exchange Future | 0.18800      | 0.19100                         | 0             |
| 07/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | P            | Foreign Exchange Future | 0.18300      | 0.18600                         | 0             |
| 07/12/2011 | NZ\$ / R On 18 June 2012     |        |              | Foreign Exchange Future | 6.37840      | 6.38140                         | 0             |
| 07/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | C            | Foreign Exchange Future | 0.37000      | 0.37600                         | 0             |
| 07/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | C            | Foreign Exchange Future | 0.34500      | 0.35100                         | 0             |
| 07/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | C            | Foreign Exchange Future | 0.39500      | 0.40200                         | 0             |
| 07/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | P            | Foreign Exchange Future | 0.26700      | 0.27100                         | 0             |
| 07/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | P            | Foreign Exchange Future | 0.31700      | 0.32000                         | 0             |
| 07/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | P            | Foreign Exchange Future | 0.29200      | 0.29500                         | 0             |
| 07/12/2011 | PULA / R On 19 December 2011 |        |              | Foreign Exchange Future | 1.09370      | 1.08920                         | 0             |
| 07/12/2011 | PULA / R On 19 December 2011 | 1.09   | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 07/12/2011 | PULA / R On 19 December 2011 | 1.08   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 07/12/2011 | PULA / R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/12/2011 | PULA / R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 07/12/2011 | PULA / R On 19 December 2011 | 1.08   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/12/2011 | PULA / R On 19 December 2011 | 1.09   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/12/2011 | PULA / R On 19 March 2012    |        |              | Foreign Exchange Future | 1.10710      | 1.10280                         | 0             |
| 07/12/2011 | PULA / R On 19 March 2012    | 1.11   | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 07/12/2011 | PULA / R On 19 March 2012    | 1.12   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/12/2011 | PULA / R On 19 March 2012    | 1.10   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 07/12/2011 | PULA / R On 19 March 2012    | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/12/2011 | PULA / R On 19 March 2012    | 1.12   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 07/12/2011 | PULA / R On 19 March 2012    | 1.11   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/12/2011 | RAIN On 19 December 2011     |        |              | Foreign Exchange Future | 16,069.31000 | 16,065.07000                    | 0             |
| 07/12/2011 | YUAN/R On 19 December 2011   |        |              | Foreign Exchange Future | 1.26990      | 1.26990                         | 0             |
| 07/12/2011 | YUAN/R On 19 December 2011   | 1.10   | C            | Foreign Exchange Future | 0.17000      | 0.16990                         | 0             |
| 07/12/2011 | YUAN/R On 19 December 2011   | 1.15   | C            | Foreign Exchange Future | 0.12040      | 0.12030                         | 0             |
| 07/12/2011 | YUAN/R On 19 December 2011   | 1.05   | C            | Foreign Exchange Future | 0.21990      | 0.21990                         | 0             |
| 07/12/2011 | YUAN/R On 19 December 2011   | 1.05   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 07/12/2011 | YUAN/R On 19 December 2011   | 1.15   | P            | Foreign Exchange Future | 0.00050      | 0.00040                         | 0             |
| 07/12/2011 | YUAN/R On 19 December 2011   | 1.10   | P            | Foreign Exchange Future | 0.00010      | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/12/2011 | YUAN/R On 19 March 2012    |        |              | Foreign Exchange Future | 1.28660   | 1.28590                         | 0             |
| 07/12/2011 | YUAN/R On 19 March 2012    | 1.20   | C            | Foreign Exchange Future | 0.11050   | 0.11060                         | 0             |
| 07/12/2011 | YUAN/R On 19 March 2012    | 1.25   | C            | Foreign Exchange Future | 0.07950   | 0.08060                         | 0             |
| 07/12/2011 | YUAN/R On 19 March 2012    | 1.15   | C            | Foreign Exchange Future | 0.14820   | 0.14810                         | 0             |
| 07/12/2011 | YUAN/R On 19 March 2012    | 1.15   | P            | Foreign Exchange Future | 0.01160   | 0.01220                         | 0             |
| 07/12/2011 | YUAN/R On 19 March 2012    | 1.25   | P            | Foreign Exchange Future | 0.04290   | 0.04470                         | 0             |
| 07/12/2011 | YUAN/R On 19 March 2012    | 1.20   | P            | Foreign Exchange Future | 0.02390   | 0.02470                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.16650   | 8.08350                         | 189,999       |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.35   | C            | Foreign Exchange Future | 0.81800   | 0.73600                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.40   | C            | Foreign Exchange Future | 0.76800   | 0.68600                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.86700   | 0.78500                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.75   | C            | Foreign Exchange Future | 1.41700   | 1.33400                         | 500           |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.21400   | 0.16800                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.91700   | 0.83500                         | 5,000         |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 2.01700   | 1.93400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.16700   | 1.08400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.66900   | 0.58800                         | 11,280        |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 1.71700   | 1.63400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 1.76700   | 1.68400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 1.91700   | 1.83400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.18100   | 0.14000                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 2.21700   | 2.13400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.71800   | 0.63700                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.46700   | 1.38400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 1.36700   | 1.28400                         | 200           |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.29100   | 0.23400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.47200   | 0.39600                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 1.31700   | 1.23400                         | 560           |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 1.86700   | 1.78400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 1.81700   | 1.73400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 2.16700   | 2.08400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.37700   | 0.31000                         | 1,000         |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.57000   | 0.49000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.56700   | 1.48400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 9.00   | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 8,333         |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.65   | C            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.03300   | 0.02800                         | 26,550        |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 19,273        |
| 08/12/2011 | \$ / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.75   | C            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.08500   | 0.06900                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.42300   | 0.35200                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.11700   | 1.03400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.10   | C            | Foreign Exchange Future | 0.15000   | 0.11800                         | 11,340        |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.05   | C            | Foreign Exchange Future | 2.11700   | 2.03400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.95   | C            | Foreign Exchange Future | 0.25100   | 0.19900                         | 12,579        |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.55   | C            | Foreign Exchange Future | 0.61900   | 0.53900                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.12400   | 0.09900                         | 1,620         |
| 08/12/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 2.31700   | 2.23400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.33300   | 0.27100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.20   | C            | Foreign Exchange Future | 0.96700   | 0.88400                         | 12,300        |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.55   | C            | Foreign Exchange Future | 1.61700   | 1.53400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.35   | C            | Foreign Exchange Future | 0.05800   | 0.04800                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.20   | C            | Foreign Exchange Future | 0.10300   | 0.08300                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.10   | C            | Foreign Exchange Future | 2.06700   | 1.98400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.15   | C            | Foreign Exchange Future | 1.01700   | 0.93400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.90   | C            | Foreign Exchange Future | 1.26700   | 1.18400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.10   | C            | Foreign Exchange Future | 1.06700   | 0.98400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.51700   | 1.43400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.20   | C            | Foreign Exchange Future | 1.96700   | 1.88400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.30   | C            | Foreign Exchange Future | 0.07000   | 0.05700                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.50   | C            | Foreign Exchange Future | 1.66700   | 1.58400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.21700   | 1.13400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.52100   | 0.44200                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.40   | C            | Foreign Exchange Future | 0.04800   | 0.04000                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.40   | P            | Foreign Exchange Future | 0.28200   | 0.35700                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.00500   | 0.00900                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.20400   | 0.27400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 1,000         |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.20   | P            | Foreign Exchange Future | 0.13700   | 0.20000                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.24200   | 0.31500                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 560           |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.01700   | 0.03800                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.10800   | 0.16600                         | 400           |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.55   | P            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.95   | P            | Foreign Exchange Future | 0.03500   | 0.06600                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.10   | P            | Foreign Exchange Future | 0.08400   | 0.13500                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.00700   | 0.01900                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.16900   | 0.23600                         | 100           |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.65   | P            | Foreign Exchange Future | 0.50300   | 0.58400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.75   | P            | Foreign Exchange Future | 0.59800   | 0.67900                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.64500   | 0.72700                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 2.78400   | 2.86700                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 3.73400   | 3.81700                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 9.00   | P            | Foreign Exchange Future | 0.84000   | 0.92200                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.36700   | 0.44500                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 5,000         |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.01100   | 0.02700                         | 12,688        |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.00600   | 0.01300                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.02500   | 0.05100                         | 560           |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 16,340        |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 0.06500   | 0.10700                         | 10,750        |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 800           |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 5,000         |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 12,000        |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.04800   | 0.08500                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 3,780         |
| 08/12/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 1,000         |
| 08/12/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.27540   | 8.19310                         | 61,361        |
| 08/12/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 1.26300   | 1.18700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 1.21600   | 1.14100                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 1.31000   | 1.23300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.29600   | 1.22000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 1.15700   | 1.08300                         | 30,100        |
| 08/12/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 1.06600   | 0.99500                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 1.48700   | 1.40800                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.11100   | 1.03900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 1.53600   | 1.45600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.81100   | 0.75300                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 19 March 2012 | 7.95   | C            | Foreign Exchange Future | 0.54100   | 0.50300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.40   | C            | Foreign Exchange Future | 0.93300   | 0.86700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.65   | C            | Foreign Exchange Future | 0.26200   | 0.24700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.55   | C            | Foreign Exchange Future | 1.73100   | 1.65000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.50   | C            | Foreign Exchange Future | 1.78100   | 1.69900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.35   | C            | Foreign Exchange Future | 1.93000   | 1.84800                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.10   | C            | Foreign Exchange Future | 2.17800   | 2.09600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.45   | C            | Foreign Exchange Future | 0.32200   | 0.30200                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.50   | C            | Foreign Exchange Future | 0.30600   | 0.28700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.80   | C            | Foreign Exchange Future | 0.22600   | 0.21300                         | 3             |
| 08/12/2011 | \$ / R On 19 March 2012 | 9.00   | C            | Foreign Exchange Future | 0.18600   | 0.17700                         | 100           |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.60   | C            | Foreign Exchange Future | 0.27600   | 0.25900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.30   | C            | Foreign Exchange Future | 0.37600   | 0.35200                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.70   | C            | Foreign Exchange Future | 1.58400   | 1.50400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.35   | C            | Foreign Exchange Future | 0.35700   | 0.33400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.85   | C            | Foreign Exchange Future | 1.43900   | 1.36100                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.00   | C            | Foreign Exchange Future | 0.51400   | 0.47800                         | 5,000         |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.10   | C            | Foreign Exchange Future | 1.20300   | 1.12800                         | 10,000        |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.65   | C            | Foreign Exchange Future | 1.63300   | 1.55200                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.45   | C            | Foreign Exchange Future | 0.89000   | 0.82800                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.20   | C            | Foreign Exchange Future | 0.41800   | 0.38900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.85   | C            | Foreign Exchange Future | 0.59900   | 0.55600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.05   | C            | Foreign Exchange Future | 1.24900   | 1.17400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.60   | C            | Foreign Exchange Future | 1.68200   | 1.60100                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.80   | C            | Foreign Exchange Future | 0.63100   | 0.58500                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.05   | C            | Foreign Exchange Future | 0.48800   | 0.45400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.90   | C            | Foreign Exchange Future | 0.56900   | 0.52900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.15   | C            | Foreign Exchange Future | 0.44000   | 0.41000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.35   | C            | Foreign Exchange Future | 0.97700   | 0.90900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.30   | C            | Foreign Exchange Future | 1.02100   | 0.95200                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.90   | C            | Foreign Exchange Future | 1.39100   | 1.31300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.70   | C            | Foreign Exchange Future | 0.70000   | 0.64800                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.10   | C            | Foreign Exchange Future | 0.46300   | 0.43100                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.50   | C            | Foreign Exchange Future | 0.85000   | 0.79000                         | 5,000         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 19 March 2012 | 6.40   | C            | Foreign Exchange Future | 1.88000   | 1.79800                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.15   | C            | Foreign Exchange Future | 2.12900   | 2.04700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.60   | C            | Foreign Exchange Future | 0.77300   | 0.71700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.25   | C            | Foreign Exchange Future | 0.39600   | 0.37000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.20   | C            | Foreign Exchange Future | 2.07900   | 1.99700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.95   | C            | Foreign Exchange Future | 1.34400   | 1.26600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.75   | C            | Foreign Exchange Future | 0.66500   | 0.61600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.40   | C            | Foreign Exchange Future | 0.33900   | 0.31700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.45   | C            | Foreign Exchange Future | 1.83100   | 1.74900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.65   | C            | Foreign Exchange Future | 0.73500   | 0.68200                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.65   | P            | Foreign Exchange Future | 0.11000   | 0.13900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.45   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.40   | P            | Foreign Exchange Future | 0.46400   | 0.52400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.75   | P            | Foreign Exchange Future | 0.14000   | 0.17300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.95   | P            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.25   | P            | Foreign Exchange Future | 0.37100   | 0.42700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.60   | P            | Foreign Exchange Future | 0.09800   | 0.12400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.40   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.50   | P            | Foreign Exchange Future | 0.07500   | 0.09700                         | 2,420         |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.10   | P            | Foreign Exchange Future | 0.28800   | 0.33800                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.70   | P            | Foreign Exchange Future | 0.12500   | 0.15500                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.04600   | 0.05900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.05200   | 0.06600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 0.31500   | 0.36700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.19400   | 0.23600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 0.26300   | 0.31100                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.15600   | 0.19200                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.02400   | 0.03100                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.17400   | 0.21300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 0.34300   | 0.39600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.06500   | 0.08500                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.02800   | 0.03500                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 0.23900   | 0.28500                         | 7,051         |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 0.43200   | 0.49100                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.00900   | 0.01100                         | 10,000        |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 0.40100   | 0.45900                         | 200           |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.60   | P            | Foreign Exchange Future | 0.60100   | 0.66600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.80   | P            | Foreign Exchange Future | 0.75100   | 0.82000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 0.91100   | 0.98400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.50   | P            | Foreign Exchange Future | 0.53100   | 0.59400                         | 190           |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.45   | P            | Foreign Exchange Future | 0.49700   | 0.55900                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.50   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 2,420         |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.55   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 8.65   | P            | Foreign Exchange Future | 0.63700   | 0.70400                         | 176           |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.05800   | 0.07400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 0.21600   | 0.26000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.55   | P            | Foreign Exchange Future | 0.08600   | 0.11000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.75   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.20   | P            | Foreign Exchange Future | 0.03600   | 0.04600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.80   | P            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.25   | P            | Foreign Exchange Future | 0.04100   | 0.05200                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.15   | P            | Foreign Exchange Future | 0.03200   | 0.04000                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.00   | P            | Foreign Exchange Future | 0.02100   | 0.02700                         | 1,000         |
| 08/12/2011 | \$ / R On 19 March 2012 | 6.99   | P            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.09   | P            | Foreign Exchange Future | 0.02700   | 0.03400                         | 0             |
| 08/12/2011 | \$ / R On 19 March 2012 | 7.04   | P            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012  |        |              | Foreign Exchange Future | 8.37790   | 8.29380                         | 24,176        |
| 08/12/2011 | \$ / R On 18 June 2012  | 7.25   | C            | Foreign Exchange Future | 1.22000   | 1.15400                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012  | 7.30   | C            | Foreign Exchange Future | 1.17900   | 1.11500                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012  | 7.20   | C            | Foreign Exchange Future | 1.26200   | 1.19500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 18 June 2012      | 8.10   | C            | Foreign Exchange Future | 0.66400   | 0.63100                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012      | 6.75   | C            | Foreign Exchange Future | 1.66100   | 1.58400                         | 4,850         |
| 08/12/2011 | \$ / R On 18 June 2012      | 8.50   | C            | Foreign Exchange Future | 0.50400   | 0.48000                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012      | 8.65   | C            | Foreign Exchange Future | 0.45400   | 0.43400                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012      | 8.75   | C            | Foreign Exchange Future | 0.42400   | 0.40600                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012      | 8.75   | P            | Foreign Exchange Future | 0.79600   | 0.86200                         | 132           |
| 08/12/2011 | \$ / R On 18 June 2012      | 8.65   | P            | Foreign Exchange Future | 0.72600   | 0.79000                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012      | 8.50   | P            | Foreign Exchange Future | 0.62600   | 0.68600                         | 200           |
| 08/12/2011 | \$ / R On 18 June 2012      | 8.10   | P            | Foreign Exchange Future | 0.38600   | 0.43700                         | 132           |
| 08/12/2011 | \$ / R On 18 June 2012      | 6.75   | P            | Foreign Exchange Future | 0.03300   | 0.04000                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.08400   | 0.10100                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.10100   | 0.12100                         | 0             |
| 08/12/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.09200   | 0.11000                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.47570   | 8.38960                         | 1,125         |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 1.39800   | 1.33300                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 1.35900   | 1.29500                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.43800   | 1.37200                         | 16,000        |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.32000   | 1.25800                         | 37,000        |
| 08/12/2011 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.56700   | 0.54600                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.46000   | 0.44500                         | 5,500         |
| 08/12/2011 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.48500   | 0.46800                         | 360           |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.92700   | 0.88700                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.63300   | 0.60800                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.75700   | 0.81800                         | 4,000         |
| 08/12/2011 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 1.18400   | 1.25500                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.35100   | 0.39700                         | 360           |
| 08/12/2011 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.89100   | 0.95600                         | 1,500         |
| 08/12/2011 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 1.10900   | 1.17800                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.11200   | 0.13200                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.14400   | 0.16800                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.13300   | 0.15500                         | 0             |
| 08/12/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.12200   | 0.14300                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.57030   | 8.48150                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 1.18200   | 1.13600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 14 December 2012 | 9.10   | C            | Foreign Exchange Future | 0.62700   | 0.60400                         | 540           |
| 08/12/2011 | \$ / R On 14 December 2012 | 8.00   | C            | Foreign Exchange Future | 1.02400   | 0.98800                         | 300           |
| 08/12/2011 | \$ / R On 14 December 2012 | 7.75   | C            | Foreign Exchange Future | 1.15400   | 1.11000                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2012 | 7.65   | C            | Foreign Exchange Future | 1.21400   | 1.16400                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2012 | 7.65   | P            | Foreign Exchange Future | 0.29400   | 0.33300                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2012 | 8.00   | P            | Foreign Exchange Future | 0.45400   | 0.50700                         | 540           |
| 08/12/2011 | \$ / R On 14 December 2012 | 7.75   | P            | Foreign Exchange Future | 0.33400   | 0.37900                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2012 | 9.10   | P            | Foreign Exchange Future | 1.15700   | 1.22300                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2012 | 7.70   | P            | Foreign Exchange Future | 0.31200   | 0.35500                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    |        |              | Foreign Exchange Future | 8.65000   | 8.56170                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    | 7.95   | C            | Foreign Exchange Future | 1.18700   | 1.15000                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    | 8.00   | C            | Foreign Exchange Future | 1.16300   | 1.12700                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    | 7.90   | C            | Foreign Exchange Future | 1.21100   | 1.17300                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    | 9.10   | C            | Foreign Exchange Future | 0.76000   | 0.73600                         | 180           |
| 08/12/2011 | \$ / R On 18 March 2013    | 8.10   | C            | Foreign Exchange Future | 1.11800   | 1.08400                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    | 8.10   | P            | Foreign Exchange Future | 0.56800   | 0.62200                         | 180           |
| 08/12/2011 | \$ / R On 18 March 2013    | 7.90   | P            | Foreign Exchange Future | 0.46100   | 0.51100                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    | 9.10   | P            | Foreign Exchange Future | 1.21000   | 1.27400                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    | 8.00   | P            | Foreign Exchange Future | 0.51300   | 0.56500                         | 0             |
| 08/12/2011 | \$ / R On 18 March 2013    | 7.95   | P            | Foreign Exchange Future | 0.48700   | 0.53800                         | 0             |
| 08/12/2011 | \$ / R On 12 December 2014 |        |              | Foreign Exchange Future | 9.39370   | 9.30950                         | 0             |
| 08/12/2011 | \$ / R On 12 December 2014 | 8.50   | C            | Foreign Exchange Future | 1.89400   | 1.86600                         | 0             |
| 08/12/2011 | \$ / R On 12 December 2014 | 8.55   | C            | Foreign Exchange Future | 1.87500   | 1.84700                         | 0             |
| 08/12/2011 | \$ / R On 12 December 2014 | 8.00   | C            | Foreign Exchange Future | 2.10000   | 2.06700                         | 200           |
| 08/12/2011 | \$ / R On 12 December 2014 | 8.45   | C            | Foreign Exchange Future | 1.91300   | 1.88500                         | 0             |
| 08/12/2011 | \$ / R On 12 December 2014 | 8.45   | P            | Foreign Exchange Future | 0.96900   | 1.02600                         | 0             |
| 08/12/2011 | \$ / R On 12 December 2014 | 8.00   | P            | Foreign Exchange Future | 0.70600   | 0.75800                         | 0             |
| 08/12/2011 | \$ / R On 12 December 2014 | 8.55   | P            | Foreign Exchange Future | 1.03100   | 1.08800                         | 0             |
| 08/12/2011 | \$ / R On 12 December 2014 | 8.50   | P            | Foreign Exchange Future | 1.00000   | 1.05700                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 10.48420  | 10.40000                        | 0             |
| 08/12/2011 | \$ / R On 14 December 2015 | 9.20   | C            | Foreign Exchange Future | 2.57800   | 2.54800                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2015 | 9.15   | C            | Foreign Exchange Future | 2.59700   | 2.56600                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2015 | 9.25   | C            | Foreign Exchange Future | 2.56000   | 2.53000                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2015 | 9.25   | P            | Foreign Exchange Future | 1.32600   | 1.38000                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | \$ / R On 14 December 2015      | 9.15   | P            | Foreign Exchange Future | 1.26300   | 1.31600                         | 0             |
| 08/12/2011 | \$ / R On 14 December 2015      | 9.20   | P            | Foreign Exchange Future | 1.29400   | 1.34800                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 December 2011 |        |              | Foreign Exchange Future | 8.16650   | 8.08350                         | 98            |
| 08/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.16661   | 1.08379                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.11665   | 1.03389                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.21657   | 1.13371                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00007   | 0.00021                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00015   | 0.00039                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00011   | 0.00029                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    |        |              | Foreign Exchange Future | 8.27540   | 8.19310                         | 746           |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.81063   | 0.75288                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | C            | Foreign Exchange Future | 0.77251   | 0.71693                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | C            | Foreign Exchange Future | 0.84979   | 0.78993                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.41763   | 0.38944                         | 80            |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | P            | Foreign Exchange Future | 0.07439   | 0.09683                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | P            | Foreign Exchange Future | 0.34223   | 0.39634                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | P            | Foreign Exchange Future | 0.09711   | 0.12383                         | 0             |
| 08/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | P            | Foreign Exchange Future | 0.08523   | 0.10978                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       |        |              | Foreign Exchange Future | 12.79210  | 12.68380                        | 12,780        |
| 08/12/2011 | £ / R On 19 December 2011       | 11.65  | C            | Foreign Exchange Future | 1.14400   | 1.03800                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 11.70  | C            | Foreign Exchange Future | 1.09400   | 0.98800                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 11.60  | C            | Foreign Exchange Future | 1.19400   | 1.08700                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 12.20  | C            | Foreign Exchange Future | 0.60500   | 0.50700                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 11.30  | C            | Foreign Exchange Future | 1.49200   | 1.38500                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 11.90  | C            | Foreign Exchange Future | 0.89700   | 0.79200                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 11.75  | C            | Foreign Exchange Future | 1.04500   | 0.93900                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 10.50  | C            | Foreign Exchange Future | 2.29200   | 2.18400                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 10.70  | C            | Foreign Exchange Future | 2.09200   | 1.98400                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 11.75  | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011       | 11.90  | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 0.01300   | 0.02300                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 08/12/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 12.95160  | 12.84450                        | 2,609         |
| 08/12/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 1.54400   | 1.44700                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 1.49600   | 1.40000                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 1.59200   | 1.49400                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 1.44900   | 1.35300                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 1.14500   | 1.06700                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 1.97900   | 1.87700                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 1.22600   | 1.14500                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.85100   | 0.78600                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 1.64000   | 1.54200                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 2.07700   | 1.97400                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 1.31100   | 1.22600                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 12.00  | C            | Foreign Exchange Future | 1.06600   | 0.99100                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 1.88200   | 1.78100                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.03000   | 0.03700                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 12.00  | P            | Foreign Exchange Future | 0.11400   | 0.14700                         | 768           |
| 08/12/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.05900   | 0.08200                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.02500   | 0.03000                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.03800   | 0.04800                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 0.19900   | 0.24200                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.07400   | 0.10100                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.02700   | 0.03300                         | 768           |
| 08/12/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.09300   | 0.12300                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.04700   | 0.05900                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.04000   | 0.05000                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.04400   | 0.05600                         | 0             |
| 08/12/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.04200   | 0.05300                         | 0             |
| 08/12/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 13.10070  | 12.99130                        | 2,683         |
| 08/12/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 1.44900   | 1.37900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 1.41300   | 1.34400                         | 0             |
| 08/12/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 1.48600   | 1.41400                         | 0             |
| 08/12/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.18500   | 0.22300                         | 0             |
| 08/12/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.21200   | 0.25300                         | 0             |
| 08/12/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.19800   | 0.23800                         | 0             |
| 08/12/2011 | ¥ / R On 19 December 2011 |        |              | Foreign Exchange Future | 0.10550   | 0.10400                         | 5,998         |
| 08/12/2011 | ¥ / R On 19 December 2011 | 0.08   | C            | Foreign Exchange Future | 0.02550   | 0.02400                         | 0             |
| 08/12/2011 | ¥ / R On 19 December 2011 | 0.09   | C            | Foreign Exchange Future | 0.01550   | 0.01401                         | 0             |
| 08/12/2011 | ¥ / R On 19 December 2011 | 0.07   | C            | Foreign Exchange Future | 0.03550   | 0.03400                         | 0             |
| 08/12/2011 | ¥ / R On 19 December 2011 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | ¥ / R On 19 December 2011 | 0.09   | P            | Foreign Exchange Future | 0.00000   | 0.00001                         | 0             |
| 08/12/2011 | ¥ / R On 19 December 2011 | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | ¥ / R On 19 March 2012    |        |              | Foreign Exchange Future | 0.10710   | 0.10560                         | 440           |
| 08/12/2011 | ¥ / R On 19 March 2012    | 0.09   | C            | Foreign Exchange Future | 0.01731   | 0.01594                         | 0             |
| 08/12/2011 | ¥ / R On 19 March 2012    | 0.10   | C            | Foreign Exchange Future | 0.00898   | 0.00803                         | 0             |
| 08/12/2011 | ¥ / R On 19 March 2012    | 0.08   | C            | Foreign Exchange Future | 0.02715   | 0.02566                         | 0             |
| 08/12/2011 | ¥ / R On 19 March 2012    | 0.08   | P            | Foreign Exchange Future | 0.00005   | 0.00006                         | 0             |
| 08/12/2011 | ¥ / R On 19 March 2012    | 0.10   | P            | Foreign Exchange Future | 0.00188   | 0.00243                         | 0             |
| 08/12/2011 | ¥ / R On 19 March 2012    | 0.09   | P            | Foreign Exchange Future | 0.00021   | 0.00034                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 |        |              | Foreign Exchange Future | 10.88620  | 10.81030                        | 20,906        |
| 08/12/2011 | € / R On 19 December 2011 | 9.80   | C            | Foreign Exchange Future | 1.08700   | 1.01100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.85   | C            | Foreign Exchange Future | 1.03700   | 0.96200                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.75   | C            | Foreign Exchange Future | 1.13700   | 1.06100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.00  | C            | Foreign Exchange Future | 0.88800   | 0.81300                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.55   | C            | Foreign Exchange Future | 1.33600   | 1.26100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.30   | C            | Foreign Exchange Future | 1.58600   | 1.51000                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 1.48600   | 1.41000                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.95   | C            | Foreign Exchange Future | 0.93800   | 0.86200                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.50   | C            | Foreign Exchange Future | 1.38600   | 1.31100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.00  | C            | Foreign Exchange Future | 0.06600   | 0.05500                         | 8,220         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | € / R On 19 December 2011 | 10.25  | C            | Foreign Exchange Future | 0.64100   | 0.56700                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.65  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.35  | C            | Foreign Exchange Future | 0.54300   | 0.47200                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.05  | C            | Foreign Exchange Future | 0.83800   | 0.76300                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.60   | C            | Foreign Exchange Future | 1.28600   | 1.21100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.20  | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.15  | C            | Foreign Exchange Future | 0.73900   | 0.66400                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.30  | C            | Foreign Exchange Future | 0.59200   | 0.51900                         | 2,740         |
| 08/12/2011 | € / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.08300   | 0.06800                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.10  | C            | Foreign Exchange Future | 0.78900   | 0.71400                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.40  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 11,400        |
| 08/12/2011 | € / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 0.40300   | 0.33800                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.01700   | 0.02800                         | 5,700         |
| 08/12/2011 | € / R On 19 December 2011 | 11.40  | P            | Foreign Exchange Future | 0.52200   | 0.59900                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.10  | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 2,740         |
| 08/12/2011 | € / R On 19 December 2011 | 10.30  | P            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 0.14700   | 0.20800                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 1.01500   | 1.09100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.15  | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.20  | P            | Foreign Exchange Future | 0.33800   | 0.41300                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.05  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.35  | P            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.76700   | 0.84300                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 10.25  | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.00  | P            | Foreign Exchange Future | 0.18000   | 0.24500                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 8,220         |
| 08/12/2011 | € / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.71700   | 0.79400                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.86600   | 0.94200                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | € / R On 19 December 2011 | 10.00  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/12/2011 | € / R On 19 December 2011 | 9.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.03850  | 10.96200                        | 18,240        |
| 08/12/2011 | € / R On 19 March 2012    | 10.10  | C            | Foreign Exchange Future | 1.02000   | 0.96800                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.15  | C            | Foreign Exchange Future | 0.97900   | 0.92800                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.05  | C            | Foreign Exchange Future | 1.06200   | 1.00800                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 9.05   | C            | Foreign Exchange Future | 2.00100   | 1.92800                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.25  | C            | Foreign Exchange Future | 0.89800   | 0.85100                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 9.80   | C            | Foreign Exchange Future | 1.28500   | 1.22100                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 9.00   | C            | Foreign Exchange Future | 2.05000   | 1.97600                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 9.90   | C            | Foreign Exchange Future | 1.19300   | 1.13400                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.60  | C            | Foreign Exchange Future | 0.64600   | 0.61600                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.75  | C            | Foreign Exchange Future | 0.55700   | 0.53300                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.30  | C            | Foreign Exchange Future | 0.85900   | 0.81400                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 0.38700   | 0.37600                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 0.25700   | 0.25300                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 0.47800   | 0.45900                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 11.75  | C            | Foreign Exchange Future | 0.20100   | 0.19900                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.95  | C            | Foreign Exchange Future | 0.45300   | 0.43600                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 9.55   | C            | Foreign Exchange Future | 1.51900   | 1.45100                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 11.30  | C            | Foreign Exchange Future | 0.31600   | 0.30800                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 11.30  | P            | Foreign Exchange Future | 0.57800   | 0.64600                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 9.55   | P            | Foreign Exchange Future | 0.03100   | 0.03900                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.95  | P            | Foreign Exchange Future | 0.36500   | 0.42400                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 11.75  | P            | Foreign Exchange Future | 0.91300   | 0.98700                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.34000   | 0.39700                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.71900   | 0.79100                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.44900   | 0.51400                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.30  | P            | Foreign Exchange Future | 0.12100   | 0.15200                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.75  | P            | Foreign Exchange Future | 0.26900   | 0.32100                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 10.60  | P            | Foreign Exchange Future | 0.20800   | 0.25400                         | 0             |
| 08/12/2011 | € / R On 19 March 2012    | 9.90   | P            | Foreign Exchange Future | 0.05500   | 0.07200                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | € / R On 19 March 2012       | 9.00   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 08/12/2011 | € / R On 19 March 2012       | 9.80   | P            | Foreign Exchange Future | 0.04700   | 0.05900                         | 0             |
| 08/12/2011 | € / R On 19 March 2012       | 10.25  | P            | Foreign Exchange Future | 0.11000   | 0.13900                         | 0             |
| 08/12/2011 | € / R On 19 March 2012       | 9.05   | P            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 08/12/2011 | € / R On 19 March 2012       | 10.05  | P            | Foreign Exchange Future | 0.07400   | 0.09600                         | 0             |
| 08/12/2011 | € / R On 19 March 2012       | 10.15  | P            | Foreign Exchange Future | 0.09100   | 0.11600                         | 0             |
| 08/12/2011 | € / R On 19 March 2012       | 10.10  | P            | Foreign Exchange Future | 0.08200   | 0.10600                         | 0             |
| 08/12/2011 | € / R On 18 June 2012        |        |              | Foreign Exchange Future | 11.17940  | 11.10130                        | 13,719        |
| 08/12/2011 | € / R On 18 June 2012        | 10.40  | C            | Foreign Exchange Future | 1.02600   | 0.98800                         | 0             |
| 08/12/2011 | € / R On 18 June 2012        | 10.45  | C            | Foreign Exchange Future | 0.99300   | 0.95600                         | 0             |
| 08/12/2011 | € / R On 18 June 2012        | 10.35  | C            | Foreign Exchange Future | 1.06100   | 1.02000                         | 0             |
| 08/12/2011 | € / R On 18 June 2012        | 10.35  | P            | Foreign Exchange Future | 0.23200   | 0.26900                         | 0             |
| 08/12/2011 | € / R On 18 June 2012        | 10.45  | P            | Foreign Exchange Future | 0.26400   | 0.30500                         | 0             |
| 08/12/2011 | € / R On 18 June 2012        | 10.40  | P            | Foreign Exchange Future | 0.24700   | 0.28700                         | 0             |
| 08/12/2011 | € / R On 17 September 2012   |        |              | Foreign Exchange Future | 11.31530  | 11.23440                        | 200           |
| 08/12/2011 | € / R On 17 September 2012   | 10.73  | C            | Foreign Exchange Future | 1.03100   | 1.01700                         | 0             |
| 08/12/2011 | € / R On 17 September 2012   | 10.78  | C            | Foreign Exchange Future | 1.00200   | 0.98800                         | 0             |
| 08/12/2011 | € / R On 17 September 2012   | 10.68  | C            | Foreign Exchange Future | 1.06200   | 1.04600                         | 0             |
| 08/12/2011 | € / R On 17 September 2012   | 10.68  | P            | Foreign Exchange Future | 0.42200   | 0.48700                         | 0             |
| 08/12/2011 | € / R On 17 September 2012   | 10.78  | P            | Foreign Exchange Future | 0.46200   | 0.52900                         | 0             |
| 08/12/2011 | € / R On 17 September 2012   | 10.73  | P            | Foreign Exchange Future | 0.44100   | 0.50800                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.36020   | 8.27590                         | 9,642         |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.71000   | 1.62600                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.66000   | 1.57600                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 1.06000   | 0.97600                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.76000   | 1.67600                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.86100   | 0.77800                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.38740   | 8.30350                         | 36,768        |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.25   | C            | Foreign Exchange Future | 1.16800   | 1.09000                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.30   | C            | Foreign Exchange Future | 1.12200   | 1.04400                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.20   | C            | Foreign Exchange Future | 1.21500   | 1.13600                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | C            | Foreign Exchange Future | 1.03100   | 0.95400                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | C            | Foreign Exchange Future | 1.45200   | 1.37100                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | C            | Foreign Exchange Future | 0.73500   | 0.66900                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.98600   | 0.91000                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 1.40400   | 1.32300                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | C            | Foreign Exchange Future | 0.62200   | 0.56200                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 2.19100   | 2.10700                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | P            | Foreign Exchange Future | 0.13500   | 0.15900                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.04900   | 0.05700                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.09800   | 0.11600                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | P            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.04400   | 0.05100                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.02800   | 0.03300                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 08/12/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.03100   | 0.03700                         | 0             |
| 08/12/2011 | AU\$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.42460   | 8.33950                         | 6,533         |
| 08/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | C            | Foreign Exchange Future | 0.93200   | 0.86700                         | 0             |
| 08/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | C            | Foreign Exchange Future | 0.96900   | 0.90300                         | 0             |
| 08/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | C            | Foreign Exchange Future | 0.89500   | 0.83200                         | 0             |
| 08/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | P            | Foreign Exchange Future | 0.17000   | 0.19300                         | 0             |
| 08/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | P            | Foreign Exchange Future | 0.14400   | 0.16400                         | 0             |
| 08/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | P            | Foreign Exchange Future | 0.15700   | 0.17800                         | 0             |
| 08/12/2011 | AU\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.46290   | 8.37460                         | 2,098         |
| 08/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | C            | Foreign Exchange Future | 0.68800   | 0.64000                         | 0             |
| 08/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | C            | Foreign Exchange Future | 0.66400   | 0.61700                         | 0             |
| 08/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | C            | Foreign Exchange Future | 0.71300   | 0.66400                         | 0             |
| 08/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | P            | Foreign Exchange Future | 0.43700   | 0.47600                         | 0             |
| 08/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | P            | Foreign Exchange Future | 0.48800   | 0.52900                         | 0             |
| 08/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | P            | Foreign Exchange Future | 0.46200   | 0.50200                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | AU\$ / R On 14 December 2015 |        |              | Foreign Exchange Future | 9.44890   | 9.37900                         | 0             |
| 08/12/2011 | AU\$ / R On 14 December 2015 | 7.30   | C            | Foreign Exchange Future | 2.51700   | 2.45700                         | 0             |
| 08/12/2011 | AU\$ / R On 14 December 2015 | 7.35   | C            | Foreign Exchange Future | 2.47600   | 2.41600                         | 0             |
| 08/12/2011 | AU\$ / R On 14 December 2015 | 7.25   | C            | Foreign Exchange Future | 2.55800   | 2.49800                         | 0             |
| 08/12/2011 | AU\$ / R On 14 December 2015 | 7.25   | P            | Foreign Exchange Future | 0.35900   | 0.36900                         | 0             |
| 08/12/2011 | AU\$ / R On 14 December 2015 | 7.35   | P            | Foreign Exchange Future | 0.37700   | 0.38700                         | 0             |
| 08/12/2011 | AU\$ / R On 14 December 2015 | 7.30   | P            | Foreign Exchange Future | 0.36800   | 0.37800                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   |        |              | Foreign Exchange Future | 8.04250   | 7.99030                         | 160           |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.25   | C            | Foreign Exchange Future | 0.79300   | 0.74100                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.30   | C            | Foreign Exchange Future | 0.74300   | 0.69100                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.20   | C            | Foreign Exchange Future | 0.84300   | 0.79100                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.65   | C            | Foreign Exchange Future | 0.39700   | 0.34800                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 6.80   | C            | Foreign Exchange Future | 1.24300   | 1.19000                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.60   | C            | Foreign Exchange Future | 0.44600   | 0.39500                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 6.85   | C            | Foreign Exchange Future | 1.19300   | 1.14000                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.40   | C            | Foreign Exchange Future | 0.64400   | 0.59200                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.45   | C            | Foreign Exchange Future | 0.59400   | 0.54200                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 6.90   | C            | Foreign Exchange Future | 1.14300   | 1.09000                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 6.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 6.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.60   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 6.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.65   | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | CAD/ R On 19 December 2011   | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | CAD/ R On 19 March 2012      |        |              | Foreign Exchange Future | 8.13250   | 8.08160                         | 37            |
| 08/12/2011 | CAD/ R On 19 March 2012      | 7.55   | C            | Foreign Exchange Future | 0.64600   | 0.60800                         | 0             |
| 08/12/2011 | CAD/ R On 19 March 2012      | 7.50   | C            | Foreign Exchange Future | 0.68700   | 0.64800                         | 0             |
| 08/12/2011 | CAD/ R On 19 March 2012      | 7.60   | C            | Foreign Exchange Future | 0.60500   | 0.56900                         | 0             |
| 08/12/2011 | CAD/ R On 19 March 2012      | 7.60   | P            | Foreign Exchange Future | 0.07300   | 0.08700                         | 0             |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | CAD/ R On 19 March 2012           | 7.50   | P            | Foreign Exchange Future | 0.05500   | 0.06600                         | 0             |
| 08/12/2011 | CAD/ R On 19 March 2012           | 7.55   | P            | Foreign Exchange Future | 0.06400   | 0.07600                         | 0             |
| 08/12/2011 | CF CANDO CAAK On 19 December 2011 |        |              | Can-Do Future           | 0.22340   | 0.17600                         | 12,659        |
| 08/12/2011 | CF CANDO CAAL On 19 December 2011 |        |              | Can-Do Future           | 0.14370   | 0.10820                         | 18,519        |
| 08/12/2011 | CF CANDO CAAM On 19 December 2011 |        |              | Can-Do Future           | 0.06240   | 0.10560                         | 12,423        |
| 08/12/2011 | CF CANDO CAAN On 30 March 2012    |        |              | Can-Do Future           | 0.40380   | 0.37590                         | 100,000       |
| 08/12/2011 | CF CANDO CAAO On 30 March 2012    |        |              | Can-Do Future           | 0.08950   | 0.11130                         | 100,000       |
| 08/12/2011 | CF CANDO CAAP On 19 December 2011 |        |              | Can-Do Future           | 0.07910   | 0.12860                         | 12,346        |
| 08/12/2011 | CF CANDO CAAR On 19 December 2011 |        |              | Can-Do Future           | 0.18760   | 0.14230                         | 18,750        |
| 08/12/2011 | CF CANDO CAAS On 31 January 2012  |        |              | Can-Do Future           | 0.12250   | 0.10410                         | 12,500        |
| 08/12/2011 | CF CANDO CAAT On 29 February 2012 |        |              | Can-Do Future           | 0.10320   | 0.09040                         | 12,500        |
| 08/12/2011 | CF CANDO CAAU On 31 January 2012  |        |              | Can-Do Future           | 0.04560   | 0.06200                         | 19,481        |
| 08/12/2011 | CF CANDO CAAV On 29 February 2012 |        |              | Can-Do Future           | 0.06970   | 0.08730                         | 12,987        |
| 08/12/2011 | CHF / R On 19 December 2011       |        |              | Foreign Exchange Future | 8.80710   | 8.73460                         | 253           |
| 08/12/2011 | CHF / R On 19 December 2011       | 8.30   | C            | Foreign Exchange Future | 0.51300   | 0.44600                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 8.35   | C            | Foreign Exchange Future | 0.46500   | 0.40000                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 8.25   | C            | Foreign Exchange Future | 0.56200   | 0.49200                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 8.50   | C            | Foreign Exchange Future | 0.32900   | 0.27500                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 8.15   | C            | Foreign Exchange Future | 0.66000   | 0.59000                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 7.90   | C            | Foreign Exchange Future | 0.90800   | 0.83700                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 8.55   | C            | Foreign Exchange Future | 0.28700   | 0.23800                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 8.90   | C            | Foreign Exchange Future | 0.07800   | 0.07000                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 9.40   | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 9.15   | C            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011       | 8.45   | C            | Foreign Exchange Future | 0.37300   | 0.31500                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | CHF / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.80900   | 0.73700                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 1.05700   | 0.98500                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.11600   | 0.10100                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 1.15700   | 1.08500                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.70   | C            | Foreign Exchange Future | 0.17500   | 0.14300                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.95   | C            | Foreign Exchange Future | 0.06300   | 0.05800                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.60   | C            | Foreign Exchange Future | 0.24700   | 0.20300                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 9.45   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 9.20   | C            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 9.20   | P            | Foreign Exchange Future | 0.41500   | 0.48600                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 9.45   | P            | Foreign Exchange Future | 0.65000   | 0.72200                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.60   | P            | Foreign Exchange Future | 0.04000   | 0.06800                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.95   | P            | Foreign Exchange Future | 0.20600   | 0.27300                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.70   | P            | Foreign Exchange Future | 0.06800   | 0.10800                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.10900   | 0.16600                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.45   | P            | Foreign Exchange Future | 0.01600   | 0.03000                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 9.15   | P            | Foreign Exchange Future | 0.37000   | 0.44100                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.60200   | 0.67400                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.90   | P            | Foreign Exchange Future | 0.17100   | 0.23500                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.55   | P            | Foreign Exchange Future | 0.03000   | 0.05300                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.02200   | 0.04000                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.00800   | 0.01500                         | 0             |
| 08/12/2011 | CHF / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 08/12/2011 | CHF / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.94170   | 8.86700                         | 25            |
| 08/12/2011 | CHF / R On 19 March 2012    | 8.60   | C            | Foreign Exchange Future | 0.57600   | 0.53700                         | 0             |
| 08/12/2011 | CHF / R On 19 March 2012    | 8.55   | C            | Foreign Exchange Future | 0.60400   | 0.56300                         | 0             |
| 08/12/2011 | CHF / R On 19 March 2012    | 8.65   | C            | Foreign Exchange Future | 0.54800   | 0.51100                         | 0             |
| 08/12/2011 | CHF / R On 19 March 2012    | 8.65   | P            | Foreign Exchange Future | 0.25600   | 0.29400                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/12/2011 | CHF / R On 19 March 2012     | 8.55   | P            | Foreign Exchange Future | 0.21200   | 0.24600                         | 0             |
| 08/12/2011 | CHF / R On 19 March 2012     | 8.60   | P            | Foreign Exchange Future | 0.23400   | 0.27000                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 6.34950   | 6.28170                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | C            | Foreign Exchange Future | 0.12800   | 0.09000                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.13500   | 0.09500                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | C            | Foreign Exchange Future | 0.12100   | 0.08500                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | P            | Foreign Exchange Future | 0.04600   | 0.07800                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.04000   | 0.06800                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | P            | Foreign Exchange Future | 0.04300   | 0.07300                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.40430   | 6.33660                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | C            | Foreign Exchange Future | 0.27100   | 0.23600                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | C            | Foreign Exchange Future | 0.26500   | 0.23100                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | C            | Foreign Exchange Future | 0.27600   | 0.24100                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | P            | Foreign Exchange Future | 0.14500   | 0.17800                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | P            | Foreign Exchange Future | 0.15400   | 0.18800                         | 0             |
| 08/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | P            | Foreign Exchange Future | 0.15000   | 0.18300                         | 0             |
| 08/12/2011 | NZ\$ / R On 18 June 2012     |        |              | Foreign Exchange Future | 6.44690   | 6.37840                         | 0             |
| 08/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | C            | Foreign Exchange Future | 0.40400   | 0.37000                         | 0             |
| 08/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | C            | Foreign Exchange Future | 0.37800   | 0.34500                         | 0             |
| 08/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | C            | Foreign Exchange Future | 0.43100   | 0.39500                         | 0             |
| 08/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | P            | Foreign Exchange Future | 0.23400   | 0.26700                         | 0             |
| 08/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | P            | Foreign Exchange Future | 0.28100   | 0.31700                         | 0             |
| 08/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | P            | Foreign Exchange Future | 0.25700   | 0.29200                         | 0             |
| 08/12/2011 | PULA / R On 19 December 2011 |        |              | Foreign Exchange Future | 1.09370   | 1.08920                         | 0             |
| 08/12/2011 | PULA / R On 19 December 2011 | 1.09   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/12/2011 | PULA / R On 19 December 2011 | 1.08   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 08/12/2011 | PULA / R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | PULA / R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 08/12/2011 | PULA / R On 19 December 2011 | 1.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | PULA / R On 19 December 2011 | 1.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/12/2011 | PULA / R On 19 March 2012    |        |              | Foreign Exchange Future | 1.10710   | 1.10280                         | 0             |
| 08/12/2011 | PULA / R On 19 March 2012    | 1.11   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 08/12/2011 | PULA / R On 19 March 2012  | 1.12   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/12/2011 | PULA / R On 19 March 2012  | 1.10   | C            | Foreign Exchange Future | 0.01100      | 0.01100                         | 0             |
| 08/12/2011 | PULA / R On 19 March 2012  | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/12/2011 | PULA / R On 19 March 2012  | 1.12   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 08/12/2011 | PULA / R On 19 March 2012  | 1.11   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/12/2011 | RAIN On 19 December 2011   |        |              | Foreign Exchange Future | 16,221.08000 | 16,069.31000                    | 0             |
| 08/12/2011 | YUAN/R On 19 December 2011 |        |              | Foreign Exchange Future | 1.28340      | 1.26990                         | 0             |
| 08/12/2011 | YUAN/R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.18340      | 0.17000                         | 0             |
| 08/12/2011 | YUAN/R On 19 December 2011 | 1.15   | C            | Foreign Exchange Future | 0.13370      | 0.12040                         | 0             |
| 08/12/2011 | YUAN/R On 19 December 2011 | 1.05   | C            | Foreign Exchange Future | 0.23340      | 0.21990                         | 0             |
| 08/12/2011 | YUAN/R On 19 December 2011 | 1.05   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 08/12/2011 | YUAN/R On 19 December 2011 | 1.15   | P            | Foreign Exchange Future | 0.00030      | 0.00050                         | 0             |
| 08/12/2011 | YUAN/R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00010                         | 0             |
| 08/12/2011 | YUAN/R On 19 March 2012    |        |              | Foreign Exchange Future | 1.29950      | 1.28660                         | 0             |
| 08/12/2011 | YUAN/R On 19 March 2012    | 1.20   | C            | Foreign Exchange Future | 0.11870      | 0.11050                         | 0             |
| 08/12/2011 | YUAN/R On 19 March 2012    | 1.25   | C            | Foreign Exchange Future | 0.08570      | 0.07950                         | 0             |
| 08/12/2011 | YUAN/R On 19 March 2012    | 1.15   | C            | Foreign Exchange Future | 0.15820      | 0.14820                         | 0             |
| 08/12/2011 | YUAN/R On 19 March 2012    | 1.15   | P            | Foreign Exchange Future | 0.00870      | 0.01160                         | 0             |
| 08/12/2011 | YUAN/R On 19 March 2012    | 1.25   | P            | Foreign Exchange Future | 0.03620      | 0.04290                         | 0             |
| 08/12/2011 | YUAN/R On 19 March 2012    | 1.20   | P            | Foreign Exchange Future | 0.01920      | 0.02390                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.14090      | 8.16650                         | 189,214       |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.35   | C            | Foreign Exchange Future | 0.79200      | 0.81800                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.40   | C            | Foreign Exchange Future | 0.74200      | 0.76800                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.84200      | 0.86700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.75   | C            | Foreign Exchange Future | 1.39100      | 1.41700                         | 500           |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.00   | C            | Foreign Exchange Future | 0.19900      | 0.21400                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.14100      | 1.16700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.25   | C            | Foreign Exchange Future | 0.89200      | 0.91700                         | 5,000         |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.15   | C            | Foreign Exchange Future | 1.99100      | 2.01700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.64300      | 0.66900                         | 11,280        |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.45   | C            | Foreign Exchange Future | 1.69100      | 1.71700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.40   | C            | Foreign Exchange Future | 1.74100      | 1.76700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 1.89100   | 1.91700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.05   | C            | Foreign Exchange Future | 0.16700   | 0.18100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 5.95   | C            | Foreign Exchange Future | 2.19100   | 2.21700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.45   | C            | Foreign Exchange Future | 0.69300   | 0.71800                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.44100   | 1.46700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.80   | C            | Foreign Exchange Future | 1.34100   | 1.36700                         | 200           |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.90   | C            | Foreign Exchange Future | 0.27200   | 0.29100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.70   | C            | Foreign Exchange Future | 0.44800   | 0.47200                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.85   | C            | Foreign Exchange Future | 1.29100   | 1.31700                         | 560           |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.30   | C            | Foreign Exchange Future | 1.84100   | 1.86700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.35   | C            | Foreign Exchange Future | 1.79100   | 1.81700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.00   | C            | Foreign Exchange Future | 2.14100   | 2.16700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.80   | C            | Foreign Exchange Future | 0.35500   | 0.37700                         | 1,000         |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.60   | C            | Foreign Exchange Future | 0.54500   | 0.57000                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.54100   | 1.56700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 5.85   | C            | Foreign Exchange Future | 2.29100   | 2.31700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.85   | C            | Foreign Exchange Future | 0.31200   | 0.33300                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.20   | C            | Foreign Exchange Future | 0.94100   | 0.96700                         | 12,300        |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.55   | C            | Foreign Exchange Future | 1.59100   | 1.61700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.35   | C            | Foreign Exchange Future | 0.05300   | 0.05800                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.20   | C            | Foreign Exchange Future | 0.09500   | 0.10300                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.10   | C            | Foreign Exchange Future | 2.04100   | 2.06700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.15   | C            | Foreign Exchange Future | 0.99100   | 1.01700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.90   | C            | Foreign Exchange Future | 1.24100   | 1.26700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.10   | C            | Foreign Exchange Future | 1.04100   | 1.06700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.49100   | 1.51700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.20   | C            | Foreign Exchange Future | 1.94100   | 1.96700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.30   | C            | Foreign Exchange Future | 0.06500   | 0.07000                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.50   | C            | Foreign Exchange Future | 1.64100   | 1.66700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.19100   | 1.21700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.65   | C            | Foreign Exchange Future | 0.49600   | 0.52100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.40   | C            | Foreign Exchange Future | 0.04400   | 0.04800                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.25   | C            | Foreign Exchange Future | 0.07800   | 0.08500                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.75   | C            | Foreign Exchange Future | 0.40000   | 0.42300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.09100   | 1.11700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 9.00   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 8,333         |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.50   | C            | Foreign Exchange Future | 0.03000   | 0.03300                         | 26,550        |
| 09/12/2011 | \$ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.65   | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.10   | C            | Foreign Exchange Future | 0.13900   | 0.15000                         | 11,340        |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.05   | C            | Foreign Exchange Future | 2.09100   | 2.11700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.95   | C            | Foreign Exchange Future | 0.23400   | 0.25100                         | 12,579        |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.55   | C            | Foreign Exchange Future | 0.59400   | 0.61900                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.15   | C            | Foreign Exchange Future | 0.11400   | 0.12400                         | 1,620         |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.75   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.80   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 19,273        |
| 09/12/2011 | \$ / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 2.80900   | 2.78400                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 3.75900   | 3.73400                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.75   | P            | Foreign Exchange Future | 0.62100   | 0.59800                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.80   | P            | Foreign Exchange Future | 0.66900   | 0.64500                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.15   | P            | Foreign Exchange Future | 0.12300   | 0.10800                         | 400           |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.55   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.95   | P            | Foreign Exchange Future | 0.04300   | 0.03500                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.10   | P            | Foreign Exchange Future | 0.09800   | 0.08400                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.50   | P            | Foreign Exchange Future | 0.38900   | 0.36700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.65   | P            | Foreign Exchange Future | 0.52600   | 0.50300                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 9.00   | P            | Foreign Exchange Future | 0.86400   | 0.84000                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.75   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.25   | P            | Foreign Exchange Future | 0.18700   | 0.16900                         | 100           |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.40   | P            | Foreign Exchange Future | 0.30300   | 0.28200                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.65   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.30   | P            | Foreign Exchange Future | 0.22400   | 0.20400                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 1,000         |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.20   | P            | Foreign Exchange Future | 0.15400   | 0.13700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.35   | P            | Foreign Exchange Future | 0.26200   | 0.24200                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 560           |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.85   | P            | Foreign Exchange Future | 0.02100   | 0.01700                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 5,000         |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.80   | P            | Foreign Exchange Future | 0.01400   | 0.01100                         | 12,688        |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.70   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.90   | P            | Foreign Exchange Future | 0.03100   | 0.02500                         | 560           |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 16,340        |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.05   | P            | Foreign Exchange Future | 0.07600   | 0.06500                         | 10,750        |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 5,000         |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 12,000        |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 800           |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 8.00   | P            | Foreign Exchange Future | 0.05800   | 0.04800                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 3,780         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 19 December 2011 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.40   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 1,000         |
| 09/12/2011 | \$ / R On 19 December 2011 | 7.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.25080   | 8.27540                         | 63,557        |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.04   | C            | Foreign Exchange Future | 1.24000   | 1.26300                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.09   | C            | Foreign Exchange Future | 1.19400   | 1.21600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 6.99   | C            | Foreign Exchange Future | 1.28700   | 1.31000                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.00   | C            | Foreign Exchange Future | 1.27400   | 1.29600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.15   | C            | Foreign Exchange Future | 1.13600   | 1.15700                         | 30,100        |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 1.04600   | 1.06600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 6.80   | C            | Foreign Exchange Future | 1.46300   | 1.48700                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.09100   | 1.11100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 6.75   | C            | Foreign Exchange Future | 1.51200   | 1.53600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.79700   | 0.81100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.95   | C            | Foreign Exchange Future | 0.53600   | 0.54100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.91600   | 0.93300                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 8.30   | C            | Foreign Exchange Future | 0.37700   | 0.37600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 6.70   | C            | Foreign Exchange Future | 1.56000   | 1.58400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 8.35   | C            | Foreign Exchange Future | 0.35800   | 0.35700                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 6.85   | C            | Foreign Exchange Future | 1.41600   | 1.43900                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 8.00   | C            | Foreign Exchange Future | 0.51000   | 0.51400                         | 5,000         |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.10   | C            | Foreign Exchange Future | 1.18100   | 1.20300                         | 10,000        |
| 09/12/2011 | \$ / R On 19 March 2012    | 6.65   | C            | Foreign Exchange Future | 1.60800   | 1.63300                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.45   | C            | Foreign Exchange Future | 0.87400   | 0.89000                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.41700   | 0.41800                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.85   | C            | Foreign Exchange Future | 0.59200   | 0.59900                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.05   | C            | Foreign Exchange Future | 1.22700   | 1.24900                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 6.60   | C            | Foreign Exchange Future | 1.65700   | 1.68200                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.80   | C            | Foreign Exchange Future | 0.62300   | 0.63100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 8.05   | C            | Foreign Exchange Future | 0.48500   | 0.48800                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.90   | C            | Foreign Exchange Future | 0.56300   | 0.56900                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 8.15   | C            | Foreign Exchange Future | 0.43800   | 0.44000                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.35   | C            | Foreign Exchange Future | 0.95900   | 0.97700                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 1.00200   | 1.02100                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 19 March 2012 | 6.90   | C            | Foreign Exchange Future | 1.36800   | 1.39100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 9.00   | C            | Foreign Exchange Future | 0.19000   | 0.18600                         | 100           |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.60   | C            | Foreign Exchange Future | 0.27900   | 0.27600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.65   | C            | Foreign Exchange Future | 0.26500   | 0.26200                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.10   | C            | Foreign Exchange Future | 2.15400   | 2.17800                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.45   | C            | Foreign Exchange Future | 0.32400   | 0.32200                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.50   | C            | Foreign Exchange Future | 0.30800   | 0.30600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.80   | C            | Foreign Exchange Future | 0.22900   | 0.22600                         | 3             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.70   | C            | Foreign Exchange Future | 0.68900   | 0.70000                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.10   | C            | Foreign Exchange Future | 0.46100   | 0.46300                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.50   | C            | Foreign Exchange Future | 0.83500   | 0.85000                         | 5,000         |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.40   | C            | Foreign Exchange Future | 1.85600   | 1.88000                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.15   | C            | Foreign Exchange Future | 2.10400   | 2.12900                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.60   | C            | Foreign Exchange Future | 0.76000   | 0.77300                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.25   | C            | Foreign Exchange Future | 0.39600   | 0.39600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.20   | C            | Foreign Exchange Future | 2.05400   | 2.07900                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.95   | C            | Foreign Exchange Future | 1.32100   | 1.34400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.75   | C            | Foreign Exchange Future | 0.65600   | 0.66500                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.40   | C            | Foreign Exchange Future | 0.34000   | 0.33900                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.45   | C            | Foreign Exchange Future | 1.80600   | 1.83100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.65   | C            | Foreign Exchange Future | 0.72400   | 0.73500                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.55   | C            | Foreign Exchange Future | 1.70700   | 1.73100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.50   | C            | Foreign Exchange Future | 1.75600   | 1.78100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.35   | C            | Foreign Exchange Future | 1.90500   | 1.93000                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.35   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.50   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 2,420         |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.55   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.65   | P            | Foreign Exchange Future | 0.12300   | 0.11000                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.45   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.40   | P            | Foreign Exchange Future | 0.48900   | 0.46400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.75   | P            | Foreign Exchange Future | 0.15500   | 0.14000                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.95   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.25   | P            | Foreign Exchange Future | 0.39500   | 0.37100                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 19 March 2012 | 7.60   | P            | Foreign Exchange Future | 0.10900   | 0.09800                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.40   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.50   | P            | Foreign Exchange Future | 0.08400   | 0.07500                         | 2,420         |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.10   | P            | Foreign Exchange Future | 0.31000   | 0.28800                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.70   | P            | Foreign Exchange Future | 0.13800   | 0.12500                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.80   | P            | Foreign Exchange Future | 0.77800   | 0.75100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 0.93900   | 0.91100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.50   | P            | Foreign Exchange Future | 0.55700   | 0.53100                         | 190           |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.45   | P            | Foreign Exchange Future | 0.52300   | 0.49700                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.65   | P            | Foreign Exchange Future | 0.66400   | 0.63700                         | 176           |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.60   | P            | Foreign Exchange Future | 0.62800   | 0.60100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.90   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.30   | P            | Foreign Exchange Future | 0.05100   | 0.04600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.35   | P            | Foreign Exchange Future | 0.05800   | 0.05200                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.15   | P            | Foreign Exchange Future | 0.33700   | 0.31500                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.90   | P            | Foreign Exchange Future | 0.21200   | 0.19400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.05   | P            | Foreign Exchange Future | 0.28400   | 0.26300                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.80   | P            | Foreign Exchange Future | 0.17200   | 0.15600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.60   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.05   | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.85   | P            | Foreign Exchange Future | 0.19100   | 0.17400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.20   | P            | Foreign Exchange Future | 0.36600   | 0.34300                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.45   | P            | Foreign Exchange Future | 0.07300   | 0.06500                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.65   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.10   | P            | Foreign Exchange Future | 0.03000   | 0.02800                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.00   | P            | Foreign Exchange Future | 0.25900   | 0.23900                         | 7,051         |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.85   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.35   | P            | Foreign Exchange Future | 0.45700   | 0.43200                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 6.70   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 10,000        |
| 09/12/2011 | \$ / R On 19 March 2012 | 8.30   | P            | Foreign Exchange Future | 0.42600   | 0.40100                         | 200           |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.40   | P            | Foreign Exchange Future | 0.06500   | 0.05800                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012 | 7.95   | P            | Foreign Exchange Future | 0.23500   | 0.21600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 19 March 2012     | 7.55   | P            | Foreign Exchange Future | 0.09600   | 0.08600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012     | 6.75   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.04000   | 0.03600                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012     | 6.80   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.04500   | 0.04100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012     | 7.15   | P            | Foreign Exchange Future | 0.03500   | 0.03200                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.02300   | 0.02100                         | 1,000         |
| 09/12/2011 | \$ / R On 19 March 2012     | 6.99   | P            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012     | 7.09   | P            | Foreign Exchange Future | 0.02900   | 0.02700                         | 0             |
| 09/12/2011 | \$ / R On 19 March 2012     | 7.04   | P            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.35330   | 8.37790                         | 22,272        |
| 09/12/2011 | \$ / R On 18 June 2012      | 7.25   | C            | Foreign Exchange Future | 1.19900   | 1.22000                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 7.30   | C            | Foreign Exchange Future | 1.15800   | 1.17900                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 7.20   | C            | Foreign Exchange Future | 1.24000   | 1.26200                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 8.10   | C            | Foreign Exchange Future | 0.65300   | 0.66400                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 6.75   | C            | Foreign Exchange Future | 1.63600   | 1.66100                         | 4,850         |
| 09/12/2011 | \$ / R On 18 June 2012      | 8.50   | C            | Foreign Exchange Future | 0.49700   | 0.50400                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 8.65   | C            | Foreign Exchange Future | 0.44800   | 0.45400                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 8.75   | C            | Foreign Exchange Future | 0.41900   | 0.42400                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 8.75   | P            | Foreign Exchange Future | 0.81600   | 0.79600                         | 132           |
| 09/12/2011 | \$ / R On 18 June 2012      | 8.65   | P            | Foreign Exchange Future | 0.74500   | 0.72600                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 8.50   | P            | Foreign Exchange Future | 0.64400   | 0.62600                         | 200           |
| 09/12/2011 | \$ / R On 18 June 2012      | 8.10   | P            | Foreign Exchange Future | 0.40000   | 0.38600                         | 132           |
| 09/12/2011 | \$ / R On 18 June 2012      | 6.75   | P            | Foreign Exchange Future | 0.03300   | 0.03300                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 7.20   | P            | Foreign Exchange Future | 0.08700   | 0.08400                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 7.30   | P            | Foreign Exchange Future | 0.10500   | 0.10100                         | 0             |
| 09/12/2011 | \$ / R On 18 June 2012      | 7.25   | P            | Foreign Exchange Future | 0.09600   | 0.09200                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.45060   | 8.47570                         | 1,423         |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.20   | C            | Foreign Exchange Future | 1.37900   | 1.39800                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.25   | C            | Foreign Exchange Future | 1.34000   | 1.35900                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.41800   | 1.43800                         | 16,000        |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.30200   | 1.32000                         | 37,000        |
| 09/12/2011 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.48400   | 0.48500                         | 360           |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.91800   | 0.92700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.62900   | 0.63300                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.46000   | 0.46000                         | 5,500         |
| 09/12/2011 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.56500   | 0.56700                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.91400   | 0.89100                         | 1,500         |
| 09/12/2011 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.77800   | 0.75700                         | 4,000         |
| 09/12/2011 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 1.20900   | 1.18400                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.36700   | 0.35100                         | 360           |
| 09/12/2011 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 1.13300   | 1.10900                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.11700   | 0.11200                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.15100   | 0.14400                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.25   | P            | Foreign Exchange Future | 0.13900   | 0.13300                         | 0             |
| 09/12/2011 | \$ / R On 17 September 2012 | 7.20   | P            | Foreign Exchange Future | 0.12800   | 0.12200                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.54430   | 8.57030                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2012  | 7.70   | C            | Foreign Exchange Future | 1.18100   | 1.18200                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2012  | 7.75   | C            | Foreign Exchange Future | 1.15400   | 1.15400                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2012  | 7.65   | C            | Foreign Exchange Future | 1.21200   | 1.21400                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 1.02900   | 1.02400                         | 300           |
| 09/12/2011 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.63500   | 0.62700                         | 540           |
| 09/12/2011 | \$ / R On 14 December 2012  | 9.10   | P            | Foreign Exchange Future | 1.19100   | 1.15700                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2012  | 7.65   | P            | Foreign Exchange Future | 0.31800   | 0.29400                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.48500   | 0.45400                         | 540           |
| 09/12/2011 | \$ / R On 14 December 2012  | 7.75   | P            | Foreign Exchange Future | 0.36000   | 0.33400                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2012  | 7.70   | P            | Foreign Exchange Future | 0.33700   | 0.31200                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     |        |              | Foreign Exchange Future | 8.62400   | 8.65000                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     | 7.95   | C            | Foreign Exchange Future | 1.18400   | 1.18700                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     | 8.00   | C            | Foreign Exchange Future | 1.16200   | 1.16300                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     | 7.90   | C            | Foreign Exchange Future | 1.20800   | 1.21100                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     | 9.10   | C            | Foreign Exchange Future | 0.76300   | 0.76000                         | 180           |
| 09/12/2011 | \$ / R On 18 March 2013     | 8.10   | C            | Foreign Exchange Future | 1.11700   | 1.11800                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     | 8.10   | P            | Foreign Exchange Future | 0.59300   | 0.56800                         | 180           |
| 09/12/2011 | \$ / R On 18 March 2013     | 7.90   | P            | Foreign Exchange Future | 0.48400   | 0.46100                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     | 9.10   | P            | Foreign Exchange Future | 1.23900   | 1.21000                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     | 8.00   | P            | Foreign Exchange Future | 0.53800   | 0.51300                         | 0             |
| 09/12/2011 | \$ / R On 18 March 2013     | 7.95   | P            | Foreign Exchange Future | 0.51000   | 0.48700                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | \$ / R On 12 December 2014      |        |              | Foreign Exchange Future | 9.36870   | 9.39370                         | 0             |
| 09/12/2011 | \$ / R On 12 December 2014      | 8.50   | C            | Foreign Exchange Future | 1.88100   | 1.89400                         | 0             |
| 09/12/2011 | \$ / R On 12 December 2014      | 8.55   | C            | Foreign Exchange Future | 1.86200   | 1.87500                         | 0             |
| 09/12/2011 | \$ / R On 12 December 2014      | 8.45   | C            | Foreign Exchange Future | 1.90000   | 1.91300                         | 0             |
| 09/12/2011 | \$ / R On 12 December 2014      | 8.00   | C            | Foreign Exchange Future | 2.08500   | 2.10000                         | 200           |
| 09/12/2011 | \$ / R On 12 December 2014      | 8.45   | P            | Foreign Exchange Future | 0.98100   | 0.96900                         | 0             |
| 09/12/2011 | \$ / R On 12 December 2014      | 8.00   | P            | Foreign Exchange Future | 0.71600   | 0.70600                         | 0             |
| 09/12/2011 | \$ / R On 12 December 2014      | 8.55   | P            | Foreign Exchange Future | 1.04300   | 1.03100                         | 0             |
| 09/12/2011 | \$ / R On 12 December 2014      | 8.50   | P            | Foreign Exchange Future | 1.01200   | 1.00000                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2015      |        |              | Foreign Exchange Future | 10.45920  | 10.48420                        | 0             |
| 09/12/2011 | \$ / R On 14 December 2015      | 9.20   | C            | Foreign Exchange Future | 2.56500   | 2.57800                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2015      | 9.25   | C            | Foreign Exchange Future | 2.54700   | 2.56000                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2015      | 9.15   | C            | Foreign Exchange Future | 2.58300   | 2.59700                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2015      | 9.15   | P            | Foreign Exchange Future | 1.27400   | 1.26300                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2015      | 9.25   | P            | Foreign Exchange Future | 1.33800   | 1.32600                         | 0             |
| 09/12/2011 | \$ / R On 14 December 2015      | 9.20   | P            | Foreign Exchange Future | 1.30600   | 1.29400                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 December 2011 |        |              | Foreign Exchange Future | 8.14090   | 8.16650                         | 104           |
| 09/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | C            | Foreign Exchange Future | 1.14101   | 1.16661                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | C            | Foreign Exchange Future | 1.09106   | 1.11665                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | C            | Foreign Exchange Future | 1.19098   | 1.21657                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 December 2011 | 6.95   | P            | Foreign Exchange Future | 0.00008   | 0.00007                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 December 2011 | 7.05   | P            | Foreign Exchange Future | 0.00016   | 0.00015                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 December 2011 | 7.00   | P            | Foreign Exchange Future | 0.00011   | 0.00011                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    |        |              | Foreign Exchange Future | 8.25080   | 8.27540                         | 741           |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | C            | Foreign Exchange Future | 0.79719   | 0.81063                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | C            | Foreign Exchange Future | 0.76015   | 0.77251                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | C            | Foreign Exchange Future | 0.83531   | 0.84979                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | C            | Foreign Exchange Future | 0.41677   | 0.41763                         | 80            |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    | 7.50   | P            | Foreign Exchange Future | 0.08451   | 0.07439                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    | 8.20   | P            | Foreign Exchange Future | 0.36597   | 0.34223                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    | 7.60   | P            | Foreign Exchange Future | 0.10935   | 0.09711                         | 0             |
| 09/12/2011 | \$ / R MAXI On 19 March 2012    | 7.55   | P            | Foreign Exchange Future | 0.09639   | 0.08523                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | £ / R On 19 December 2011 |        |              | Foreign Exchange Future | 12.73320  | 12.79210                        | 12,501        |
| 09/12/2011 | £ / R On 19 December 2011 | 11.65  | C            | Foreign Exchange Future | 1.08500   | 1.14400                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.70  | C            | Foreign Exchange Future | 1.03600   | 1.09400                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 1.13500   | 1.19400                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 12.20  | C            | Foreign Exchange Future | 0.54800   | 0.60500                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 10.70  | C            | Foreign Exchange Future | 2.03300   | 2.09200                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.30  | C            | Foreign Exchange Future | 1.43300   | 1.49200                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.83800   | 0.89700                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.98600   | 1.04500                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 2.23300   | 2.29200                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.30  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 12.20  | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.70  | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/12/2011 | £ / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    |        |              | Foreign Exchange Future | 12.89420  | 12.95160                        | 2,609         |
| 09/12/2011 | £ / R On 19 March 2012    | 11.45  | C            | Foreign Exchange Future | 1.48800   | 1.54400                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.50  | C            | Foreign Exchange Future | 1.44100   | 1.49600                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.40  | C            | Foreign Exchange Future | 1.53600   | 1.59200                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.55  | C            | Foreign Exchange Future | 1.39300   | 1.44900                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.90  | C            | Foreign Exchange Future | 1.09800   | 1.14500                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.00  | C            | Foreign Exchange Future | 1.92200   | 1.97900                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.80  | C            | Foreign Exchange Future | 1.17800   | 1.22600                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 12.30  | C            | Foreign Exchange Future | 0.81200   | 0.85100                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.35  | C            | Foreign Exchange Future | 1.58400   | 1.64000                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 10.90  | C            | Foreign Exchange Future | 2.02000   | 2.07700                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.70  | C            | Foreign Exchange Future | 1.26000   | 1.31100                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.10  | C            | Foreign Exchange Future | 1.82500   | 1.88200                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 12.00  | C            | Foreign Exchange Future | 1.02100   | 1.06600                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.95  | C            | Foreign Exchange Future | 1.05900   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | £ / R On 19 March 2012    | 12.55  | C            | Foreign Exchange Future | 0.66600   | 0.00000                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 13.55  | C            | Foreign Exchange Future | 0.29300   | 0.00000                         | 9,000         |
| 09/12/2011 | £ / R On 19 March 2012    | 12.85  | C            | Foreign Exchange Future | 0.52000   | 0.00000                         | 3,000         |
| 09/12/2011 | £ / R On 19 March 2012    | 13.55  | P            | Foreign Exchange Future | 0.94900   | 0.00000                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 12.55  | P            | Foreign Exchange Future | 0.32200   | 0.00000                         | 3,000         |
| 09/12/2011 | £ / R On 19 March 2012    | 12.85  | P            | Foreign Exchange Future | 0.47600   | 0.00000                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.95  | P            | Foreign Exchange Future | 0.11500   | 0.00000                         | 9,000         |
| 09/12/2011 | £ / R On 19 March 2012    | 12.00  | P            | Foreign Exchange Future | 0.12700   | 0.11400                         | 768           |
| 09/12/2011 | £ / R On 19 March 2012    | 11.10  | P            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.70  | P            | Foreign Exchange Future | 0.06600   | 0.05900                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 10.90  | P            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.35  | P            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 12.30  | P            | Foreign Exchange Future | 0.21800   | 0.19900                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.80  | P            | Foreign Exchange Future | 0.08400   | 0.07400                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.00  | P            | Foreign Exchange Future | 0.02800   | 0.02700                         | 768           |
| 09/12/2011 | £ / R On 19 March 2012    | 11.90  | P            | Foreign Exchange Future | 0.10400   | 0.09300                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.55  | P            | Foreign Exchange Future | 0.04900   | 0.04700                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.40  | P            | Foreign Exchange Future | 0.04200   | 0.04000                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.50  | P            | Foreign Exchange Future | 0.04700   | 0.04400                         | 0             |
| 09/12/2011 | £ / R On 19 March 2012    | 11.45  | P            | Foreign Exchange Future | 0.04400   | 0.04200                         | 0             |
| 09/12/2011 | £ / R On 18 June 2012     |        |              | Foreign Exchange Future | 13.04210  | 13.10070                        | 2,683         |
| 09/12/2011 | £ / R On 18 June 2012     | 11.85  | C            | Foreign Exchange Future | 1.40800   | 1.44900                         | 0             |
| 09/12/2011 | £ / R On 18 June 2012     | 11.80  | C            | Foreign Exchange Future | 1.44400   | 1.48600                         | 0             |
| 09/12/2011 | £ / R On 18 June 2012     | 11.90  | C            | Foreign Exchange Future | 1.37200   | 1.41300                         | 0             |
| 09/12/2011 | £ / R On 18 June 2012     | 11.90  | P            | Foreign Exchange Future | 0.23000   | 0.21200                         | 0             |
| 09/12/2011 | £ / R On 18 June 2012     | 11.80  | P            | Foreign Exchange Future | 0.20200   | 0.18500                         | 0             |
| 09/12/2011 | £ / R On 18 June 2012     | 11.85  | P            | Foreign Exchange Future | 0.21600   | 0.19800                         | 0             |
| 09/12/2011 | ¥ / R On 19 December 2011 |        |              | Foreign Exchange Future | 0.10480   | 0.10550                         | 5,998         |
| 09/12/2011 | ¥ / R On 19 December 2011 | 0.08   | C            | Foreign Exchange Future | 0.02480   | 0.02550                         | 0             |
| 09/12/2011 | ¥ / R On 19 December 2011 | 0.09   | C            | Foreign Exchange Future | 0.01480   | 0.01550                         | 0             |
| 09/12/2011 | ¥ / R On 19 December 2011 | 0.07   | C            | Foreign Exchange Future | 0.03480   | 0.03550                         | 0             |
| 09/12/2011 | ¥ / R On 19 December 2011 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | ¥ / R On 19 December 2011 | 0.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | ¥ / R On 19 December 2011 | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | ¥ / R On 19 March 2012    |        |              | Foreign Exchange Future | 0.10650   | 0.10710                         | 440           |
| 09/12/2011 | ¥ / R On 19 March 2012    | 0.09   | C            | Foreign Exchange Future | 0.01678   | 0.01731                         | 0             |
| 09/12/2011 | ¥ / R On 19 March 2012    | 0.10   | C            | Foreign Exchange Future | 0.00867   | 0.00898                         | 0             |
| 09/12/2011 | ¥ / R On 19 March 2012    | 0.08   | C            | Foreign Exchange Future | 0.02655   | 0.02715                         | 0             |
| 09/12/2011 | ¥ / R On 19 March 2012    | 0.08   | P            | Foreign Exchange Future | 0.00005   | 0.00005                         | 0             |
| 09/12/2011 | ¥ / R On 19 March 2012    | 0.10   | P            | Foreign Exchange Future | 0.00217   | 0.00188                         | 0             |
| 09/12/2011 | ¥ / R On 19 March 2012    | 0.09   | P            | Foreign Exchange Future | 0.00028   | 0.00021                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 |        |              | Foreign Exchange Future | 10.88530  | 10.88620                        | 20,923        |
| 09/12/2011 | € / R On 19 December 2011 | 9.80   | C            | Foreign Exchange Future | 1.08600   | 1.08700                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.85   | C            | Foreign Exchange Future | 1.03600   | 1.03700                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.75   | C            | Foreign Exchange Future | 1.13600   | 1.13700                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.00  | C            | Foreign Exchange Future | 0.88600   | 0.88800                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.55   | C            | Foreign Exchange Future | 1.33500   | 1.33600                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.30   | C            | Foreign Exchange Future | 1.58500   | 1.58600                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.40   | C            | Foreign Exchange Future | 1.48500   | 1.48600                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.95   | C            | Foreign Exchange Future | 0.93600   | 0.93800                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.60  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.50   | C            | Foreign Exchange Future | 1.38500   | 1.38600                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.00  | C            | Foreign Exchange Future | 0.06100   | 0.06600                         | 8,220         |
| 09/12/2011 | € / R On 19 December 2011 | 10.25  | C            | Foreign Exchange Future | 0.63800   | 0.64100                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.65  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.35  | C            | Foreign Exchange Future | 0.54000   | 0.54300                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.05  | C            | Foreign Exchange Future | 0.83700   | 0.83800                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.60   | C            | Foreign Exchange Future | 1.28500   | 1.28600                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.20  | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.15  | C            | Foreign Exchange Future | 0.73700   | 0.73900                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.10  | C            | Foreign Exchange Future | 0.78700   | 0.78900                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.30  | C            | Foreign Exchange Future | 0.58900   | 0.59200                         | 2,740         |
| 09/12/2011 | € / R On 19 December 2011 | 10.95  | C            | Foreign Exchange Future | 0.08000   | 0.08300                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.40  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 11,400        |
| 09/12/2011 | € / R On 19 December 2011 | 10.50  | C            | Foreign Exchange Future | 0.39700   | 0.40300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | € / R On 19 December 2011 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.40  | P            | Foreign Exchange Future | 0.52400   | 0.52200                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.50  | P            | Foreign Exchange Future | 0.01200   | 0.01700                         | 5,700         |
| 09/12/2011 | € / R On 19 December 2011 | 10.95  | P            | Foreign Exchange Future | 0.14500   | 0.14700                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.90  | P            | Foreign Exchange Future | 1.01600   | 1.01500                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.10  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 2,740         |
| 09/12/2011 | € / R On 19 December 2011 | 10.30  | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.15  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.20  | P            | Foreign Exchange Future | 0.33800   | 0.33800                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.05  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.35  | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.65  | P            | Foreign Exchange Future | 0.76800   | 0.76700                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.25  | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.00  | P            | Foreign Exchange Future | 0.17600   | 0.18000                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 8,220         |
| 09/12/2011 | € / R On 19 December 2011 | 11.60  | P            | Foreign Exchange Future | 0.71800   | 0.71700                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 11.75  | P            | Foreign Exchange Future | 0.86700   | 0.86600                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 10.00  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/12/2011 | € / R On 19 December 2011 | 9.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/12/2011 | € / R On 19 March 2012    |        |              | Foreign Exchange Future | 11.04130  | 11.03850                        | 17,976        |
| 09/12/2011 | € / R On 19 March 2012    | 10.10  | C            | Foreign Exchange Future | 1.02800   | 1.02000                         | 0             |
| 09/12/2011 | € / R On 19 March 2012    | 10.15  | C            | Foreign Exchange Future | 0.98700   | 0.97900                         | 0             |
| 09/12/2011 | € / R On 19 March 2012    | 10.05  | C            | Foreign Exchange Future | 1.06900   | 1.06200                         | 0             |
| 09/12/2011 | € / R On 19 March 2012    | 9.05   | C            | Foreign Exchange Future | 2.00400   | 2.00100                         | 0             |
| 09/12/2011 | € / R On 19 March 2012    | 10.25  | C            | Foreign Exchange Future | 0.90700   | 0.89800                         | 0             |
| 09/12/2011 | € / R On 19 March 2012    | 9.80   | C            | Foreign Exchange Future | 1.29000   | 1.28500                         | 0             |
| 09/12/2011 | € / R On 19 March 2012    | 9.00   | C            | Foreign Exchange Future | 2.05300   | 2.05000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | € / R On 19 March 2012 | 9.90   | C            | Foreign Exchange Future | 1.19900   | 1.19300                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.60  | C            | Foreign Exchange Future | 0.65800   | 0.64600                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.75  | C            | Foreign Exchange Future | 0.57000   | 0.55700                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.30  | C            | Foreign Exchange Future | 0.86800   | 0.85900                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.10  | C            | Foreign Exchange Future | 0.40100   | 0.38700                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.50  | C            | Foreign Exchange Future | 0.27000   | 0.25700                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.90  | C            | Foreign Exchange Future | 0.49100   | 0.47800                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.75  | C            | Foreign Exchange Future | 0.21200   | 0.20100                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.95  | C            | Foreign Exchange Future | 0.46700   | 0.45300                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 9.55   | C            | Foreign Exchange Future | 1.52300   | 1.51900                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.30  | C            | Foreign Exchange Future | 0.32900   | 0.31600                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.80  | C            | Foreign Exchange Future | 0.54300   | 0.00000                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.00  | C            | Foreign Exchange Future | 0.44400   | 0.00000                         | 3,400         |
| 09/12/2011 | € / R On 19 March 2012 | 11.60  | C            | Foreign Exchange Future | 0.24400   | 0.00000                         | 10,200        |
| 09/12/2011 | € / R On 19 March 2012 | 11.60  | P            | Foreign Exchange Future | 0.80300   | 0.00000                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.80  | P            | Foreign Exchange Future | 0.30200   | 0.00000                         | 3,400         |
| 09/12/2011 | € / R On 19 March 2012 | 11.00  | P            | Foreign Exchange Future | 0.40300   | 0.00000                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.30  | P            | Foreign Exchange Future | 0.58800   | 0.57800                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 9.55   | P            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.95  | P            | Foreign Exchange Future | 0.37600   | 0.36500                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.75  | P            | Foreign Exchange Future | 0.92100   | 0.91300                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.90  | P            | Foreign Exchange Future | 0.35000   | 0.34000                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.50  | P            | Foreign Exchange Future | 0.72900   | 0.71900                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 11.10  | P            | Foreign Exchange Future | 0.46000   | 0.44900                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.30  | P            | Foreign Exchange Future | 0.12700   | 0.12100                         | 10,200        |
| 09/12/2011 | € / R On 19 March 2012 | 10.75  | P            | Foreign Exchange Future | 0.27900   | 0.26900                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.60  | P            | Foreign Exchange Future | 0.21700   | 0.20800                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 9.90   | P            | Foreign Exchange Future | 0.05800   | 0.05500                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 9.00   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 9.80   | P            | Foreign Exchange Future | 0.04900   | 0.04700                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.25  | P            | Foreign Exchange Future | 0.11600   | 0.11000                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 9.05   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.05  | P            | Foreign Exchange Future | 0.07800   | 0.07400                         | 0             |
| 09/12/2011 | € / R On 19 March 2012 | 10.15  | P            | Foreign Exchange Future | 0.09600   | 0.09100                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | € / R On 19 March 2012       | 10.10  | P            | Foreign Exchange Future | 0.08700   | 0.08200                         | 0             |
| 09/12/2011 | € / R On 18 June 2012        |        |              | Foreign Exchange Future | 11.18550  | 11.17940                        | 13,719        |
| 09/12/2011 | € / R On 18 June 2012        | 10.40  | C            | Foreign Exchange Future | 1.04200   | 1.02600                         | 0             |
| 09/12/2011 | € / R On 18 June 2012        | 10.45  | C            | Foreign Exchange Future | 1.00900   | 0.99300                         | 0             |
| 09/12/2011 | € / R On 18 June 2012        | 10.35  | C            | Foreign Exchange Future | 1.07500   | 1.06100                         | 0             |
| 09/12/2011 | € / R On 18 June 2012        | 10.35  | P            | Foreign Exchange Future | 0.24000   | 0.23200                         | 0             |
| 09/12/2011 | € / R On 18 June 2012        | 10.45  | P            | Foreign Exchange Future | 0.27400   | 0.26400                         | 0             |
| 09/12/2011 | € / R On 18 June 2012        | 10.40  | P            | Foreign Exchange Future | 0.25700   | 0.24700                         | 0             |
| 09/12/2011 | € / R On 17 September 2012   |        |              | Foreign Exchange Future | 11.32130  | 11.31530                        | 200           |
| 09/12/2011 | € / R On 17 September 2012   | 10.73  | C            | Foreign Exchange Future | 1.07100   | 1.03100                         | 0             |
| 09/12/2011 | € / R On 17 September 2012   | 10.68  | C            | Foreign Exchange Future | 1.10100   | 1.06200                         | 0             |
| 09/12/2011 | € / R On 17 September 2012   | 10.78  | C            | Foreign Exchange Future | 1.04100   | 1.00200                         | 0             |
| 09/12/2011 | € / R On 17 September 2012   | 10.78  | P            | Foreign Exchange Future | 0.49500   | 0.46200                         | 0             |
| 09/12/2011 | € / R On 17 September 2012   | 10.68  | P            | Foreign Exchange Future | 0.45500   | 0.42200                         | 0             |
| 09/12/2011 | € / R On 17 September 2012   | 10.73  | P            | Foreign Exchange Future | 0.47500   | 0.44100                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 8.26200   | 8.36020                         | 9,642         |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | C            | Foreign Exchange Future | 1.61200   | 1.71000                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | C            | Foreign Exchange Future | 1.56200   | 1.66000                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | C            | Foreign Exchange Future | 1.66200   | 1.76000                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | C            | Foreign Exchange Future | 0.76300   | 0.86100                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | C            | Foreign Exchange Future | 0.96200   | 1.06000                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | AU\$ / R On 19 December 2011 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 8.29070   | 8.38740                         | 36,768        |
| 09/12/2011 | AU\$ / R On 19 March 2012    | 7.25   | C            | Foreign Exchange Future | 1.07500   | 1.16800                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012    | 7.30   | C            | Foreign Exchange Future | 1.02900   | 1.12200                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012    | 7.20   | C            | Foreign Exchange Future | 1.12100   | 1.21500                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012    | 7.40   | C            | Foreign Exchange Future | 0.93900   | 1.03100                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012    | 6.95   | C            | Foreign Exchange Future | 1.35700   | 1.45200                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012    | 7.75   | C            | Foreign Exchange Future | 0.65200   | 0.73500                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | C            | Foreign Exchange Future | 0.89500   | 0.98600                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | C            | Foreign Exchange Future | 1.30900   | 1.40400                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | C            | Foreign Exchange Future | 2.09400   | 2.19100                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | C            | Foreign Exchange Future | 0.54500   | 0.62200                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.90   | P            | Foreign Exchange Future | 0.15400   | 0.13500                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.00   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.45   | P            | Foreign Exchange Future | 0.05400   | 0.04900                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.75   | P            | Foreign Exchange Future | 0.11100   | 0.09800                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 6.95   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.40   | P            | Foreign Exchange Future | 0.04800   | 0.04400                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.20   | P            | Foreign Exchange Future | 0.03000   | 0.02800                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.30   | P            | Foreign Exchange Future | 0.03800   | 0.03500                         | 0             |
| 09/12/2011 | AU\$ / R On 19 March 2012     | 7.25   | P            | Foreign Exchange Future | 0.03400   | 0.03100                         | 0             |
| 09/12/2011 | AU\$ / R On 18 June 2012      |        |              | Foreign Exchange Future | 8.32830   | 8.42460                         | 6,533         |
| 09/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | C            | Foreign Exchange Future | 0.84800   | 0.93200                         | 0             |
| 09/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | C            | Foreign Exchange Future | 0.81300   | 0.89500                         | 0             |
| 09/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | C            | Foreign Exchange Future | 0.88400   | 0.96900                         | 0             |
| 09/12/2011 | AU\$ / R On 18 June 2012      | 7.60   | P            | Foreign Exchange Future | 0.15600   | 0.14400                         | 0             |
| 09/12/2011 | AU\$ / R On 18 June 2012      | 7.70   | P            | Foreign Exchange Future | 0.18500   | 0.17000                         | 0             |
| 09/12/2011 | AU\$ / R On 18 June 2012      | 7.65   | P            | Foreign Exchange Future | 0.17000   | 0.15700                         | 0             |
| 09/12/2011 | AU\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.36580   | 8.46290                         | 2,098         |
| 09/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | C            | Foreign Exchange Future | 0.62500   | 0.68800                         | 0             |
| 09/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | C            | Foreign Exchange Future | 0.60200   | 0.66400                         | 0             |
| 09/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | C            | Foreign Exchange Future | 0.64900   | 0.71300                         | 0             |
| 09/12/2011 | AU\$ / R On 17 September 2012 | 8.19   | P            | Foreign Exchange Future | 0.47000   | 0.43700                         | 0             |
| 09/12/2011 | AU\$ / R On 17 September 2012 | 8.29   | P            | Foreign Exchange Future | 0.52300   | 0.48800                         | 0             |
| 09/12/2011 | AU\$ / R On 17 September 2012 | 8.24   | P            | Foreign Exchange Future | 0.49600   | 0.46200                         | 0             |
| 09/12/2011 | AU\$ / R On 14 December 2015  |        |              | Foreign Exchange Future | 9.34970   | 9.44890                         | 0             |
| 09/12/2011 | AU\$ / R On 14 December 2015  | 7.30   | C            | Foreign Exchange Future | 2.42900   | 2.51700                         | 0             |
| 09/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | C            | Foreign Exchange Future | 2.38900   | 2.47600                         | 0             |
| 09/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | C            | Foreign Exchange Future | 2.46900   | 2.55800                         | 0             |
| 09/12/2011 | AU\$ / R On 14 December 2015  | 7.25   | P            | Foreign Exchange Future | 0.36900   | 0.35900                         | 0             |
| 09/12/2011 | AU\$ / R On 14 December 2015  | 7.35   | P            | Foreign Exchange Future | 0.38900   | 0.37700                         | 0             |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | AU\$ / R On 14 December 2015      | 7.30   | P            | Foreign Exchange Future | 0.37900   | 0.36800                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        |        |              | Foreign Exchange Future | 7.95670   | 8.04250                         | 160           |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.25   | C            | Foreign Exchange Future | 0.70700   | 0.79300                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.30   | C            | Foreign Exchange Future | 0.65700   | 0.74300                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.20   | C            | Foreign Exchange Future | 0.75700   | 0.84300                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.65   | C            | Foreign Exchange Future | 0.31200   | 0.39700                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 6.80   | C            | Foreign Exchange Future | 1.15700   | 1.24300                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.60   | C            | Foreign Exchange Future | 0.36000   | 0.44600                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 6.85   | C            | Foreign Exchange Future | 1.10700   | 1.19300                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.40   | C            | Foreign Exchange Future | 0.55700   | 0.64400                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 6.90   | C            | Foreign Exchange Future | 1.05700   | 1.14300                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.45   | C            | Foreign Exchange Future | 0.50800   | 0.59400                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.45   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.60   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.65   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | CAD/ R On 19 December 2011        | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | CAD/ R On 19 March 2012           |        |              | Foreign Exchange Future | 8.04760   | 8.13250                         | 37            |
| 09/12/2011 | CAD/ R On 19 March 2012           | 7.55   | C            | Foreign Exchange Future | 0.58000   | 0.64600                         | 0             |
| 09/12/2011 | CAD/ R On 19 March 2012           | 7.50   | C            | Foreign Exchange Future | 0.61900   | 0.68700                         | 0             |
| 09/12/2011 | CAD/ R On 19 March 2012           | 7.60   | C            | Foreign Exchange Future | 0.54200   | 0.60500                         | 0             |
| 09/12/2011 | CAD/ R On 19 March 2012           | 7.60   | P            | Foreign Exchange Future | 0.09400   | 0.07300                         | 0             |
| 09/12/2011 | CAD/ R On 19 March 2012           | 7.50   | P            | Foreign Exchange Future | 0.07100   | 0.05500                         | 0             |
| 09/12/2011 | CAD/ R On 19 March 2012           | 7.55   | P            | Foreign Exchange Future | 0.08200   | 0.06400                         | 0             |
| 09/12/2011 | CF CANDO CAAK On 19 December 2011 |        |              | Can-Do Future           | 0.21470   | 0.22340                         | 12,659        |
| 09/12/2011 | CF CANDO CAAL On 19 December 2011 |        |              | Can-Do Future           | 0.12640   | 0.14370                         | 18,519        |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | CF CANDO CAAM On 19 December 2011 |        |              | Can-Do Future           | 0.06400   | 0.06240                         | 12,423        |
| 09/12/2011 | CF CANDO CAAN On 30 March 2012    |        |              | Can-Do Future           | 0.40000   | 0.40380                         | 100,000       |
| 09/12/2011 | CF CANDO CAAO On 30 March 2012    |        |              | Can-Do Future           | 0.09810   | 0.08950                         | 100,000       |
| 09/12/2011 | CF CANDO CAAP On 19 December 2011 |        |              | Can-Do Future           | 0.09440   | 0.07910                         | 12,346        |
| 09/12/2011 | CF CANDO CAAR On 19 December 2011 |        |              | Can-Do Future           | 0.17420   | 0.18760                         | 18,750        |
| 09/12/2011 | CF CANDO CAAS On 31 January 2012  |        |              | Can-Do Future           | 0.11540   | 0.12250                         | 12,500        |
| 09/12/2011 | CF CANDO CAAT On 29 February 2012 |        |              | Can-Do Future           | 0.09730   | 0.10320                         | 12,500        |
| 09/12/2011 | CF CANDO CAAU On 31 January 2012  |        |              | Can-Do Future           | 0.05130   | 0.04560                         | 19,481        |
| 09/12/2011 | CF CANDO CAAV On 29 February 2012 |        |              | Can-Do Future           | 0.07630   | 0.06970                         | 12,987        |
| 09/12/2011 | CHF / R On 19 December 2011       |        |              | Foreign Exchange Future | 8.81290   | 8.80710                         | 253           |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.30   | C            | Foreign Exchange Future | 0.51700   | 0.51300                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.35   | C            | Foreign Exchange Future | 0.46800   | 0.46500                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.25   | C            | Foreign Exchange Future | 0.56600   | 0.56200                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.50   | C            | Foreign Exchange Future | 0.33100   | 0.32900                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.15   | C            | Foreign Exchange Future | 0.66500   | 0.66000                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 7.90   | C            | Foreign Exchange Future | 0.91300   | 0.90800                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.55   | C            | Foreign Exchange Future | 0.28800   | 0.28700                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.90   | C            | Foreign Exchange Future | 0.07700   | 0.07800                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 9.40   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 9.15   | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.45   | C            | Foreign Exchange Future | 0.37500   | 0.37300                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.00   | C            | Foreign Exchange Future | 0.81400   | 0.80900                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 7.75   | C            | Foreign Exchange Future | 1.06300   | 1.05700                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.80   | C            | Foreign Exchange Future | 0.11600   | 0.11600                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 7.65   | C            | Foreign Exchange Future | 1.16300   | 1.15700                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.70   | C            | Foreign Exchange Future | 0.17500   | 0.17500                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011       | 8.95   | C            | Foreign Exchange Future | 0.06300   | 0.06300                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | CHF / R On 19 December 2011  | 8.60   | C            | Foreign Exchange Future | 0.24800   | 0.24700                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 9.45   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 9.20   | C            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 9.20   | P            | Foreign Exchange Future | 0.40800   | 0.41500                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 9.45   | P            | Foreign Exchange Future | 0.64400   | 0.65000                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.60   | P            | Foreign Exchange Future | 0.03500   | 0.04000                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.95   | P            | Foreign Exchange Future | 0.20000   | 0.20600                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.70   | P            | Foreign Exchange Future | 0.06200   | 0.06800                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.80   | P            | Foreign Exchange Future | 0.10300   | 0.10900                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.45   | P            | Foreign Exchange Future | 0.01200   | 0.01600                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 9.15   | P            | Foreign Exchange Future | 0.36300   | 0.37000                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 9.40   | P            | Foreign Exchange Future | 0.59500   | 0.60200                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.90   | P            | Foreign Exchange Future | 0.16400   | 0.17100                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.55   | P            | Foreign Exchange Future | 0.02500   | 0.03000                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.50   | P            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.25   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.35   | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 09/12/2011 | CHF / R On 19 December 2011  | 8.30   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 09/12/2011 | CHF / R On 19 March 2012     |        |              | Foreign Exchange Future | 8.95000   | 8.94170                         | 25            |
| 09/12/2011 | CHF / R On 19 March 2012     | 8.60   | C            | Foreign Exchange Future | 0.58300   | 0.57600                         | 0             |
| 09/12/2011 | CHF / R On 19 March 2012     | 8.55   | C            | Foreign Exchange Future | 0.61100   | 0.60400                         | 0             |
| 09/12/2011 | CHF / R On 19 March 2012     | 8.65   | C            | Foreign Exchange Future | 0.55500   | 0.54800                         | 0             |
| 09/12/2011 | CHF / R On 19 March 2012     | 8.65   | P            | Foreign Exchange Future | 0.25500   | 0.25600                         | 0             |
| 09/12/2011 | CHF / R On 19 March 2012     | 8.55   | P            | Foreign Exchange Future | 0.21100   | 0.21200                         | 0             |
| 09/12/2011 | CHF / R On 19 March 2012     | 8.60   | P            | Foreign Exchange Future | 0.23300   | 0.23400                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 December 2011 |        |              | Foreign Exchange Future | 6.27750   | 6.34950                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | C            | Foreign Exchange Future | 0.08800   | 0.12800                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | C            | Foreign Exchange Future | 0.09300   | 0.13500                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | C            | Foreign Exchange Future | 0.08300   | 0.12100                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 December 2011 | 6.27   | P            | Foreign Exchange Future | 0.08000   | 0.04600                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 December 2011 | 6.25   | P            | Foreign Exchange Future | 0.07000   | 0.04000                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 December 2011 | 6.26   | P            | Foreign Exchange Future | 0.07500   | 0.04300                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 March 2012    |        |              | Foreign Exchange Future | 6.33400   | 6.40430                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | C            | Foreign Exchange Future | 0.23100   | 0.27100                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | C            | Foreign Exchange Future | 0.22600   | 0.26500                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | C            | Foreign Exchange Future | 0.23700   | 0.27600                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 March 2012    | 6.27   | P            | Foreign Exchange Future | 0.17700   | 0.14500                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 March 2012    | 6.29   | P            | Foreign Exchange Future | 0.18600   | 0.15400                         | 0             |
| 09/12/2011 | NZ\$ / R On 19 March 2012    | 6.28   | P            | Foreign Exchange Future | 0.18100   | 0.15000                         | 0             |
| 09/12/2011 | NZ\$ / R On 18 June 2012     |        |              | Foreign Exchange Future | 6.37720   | 6.44690                         | 0             |
| 09/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | C            | Foreign Exchange Future | 0.36200   | 0.40400                         | 0             |
| 09/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | C            | Foreign Exchange Future | 0.33700   | 0.37800                         | 0             |
| 09/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | C            | Foreign Exchange Future | 0.38800   | 0.43100                         | 0             |
| 09/12/2011 | NZ\$ / R On 18 June 2012     | 6.25   | P            | Foreign Exchange Future | 0.26100   | 0.23400                         | 0             |
| 09/12/2011 | NZ\$ / R On 18 June 2012     | 6.35   | P            | Foreign Exchange Future | 0.31000   | 0.28100                         | 0             |
| 09/12/2011 | NZ\$ / R On 18 June 2012     | 6.30   | P            | Foreign Exchange Future | 0.28500   | 0.25700                         | 0             |
| 09/12/2011 | PULA / R On 19 December 2011 |        |              | Foreign Exchange Future | 1.09370   | 1.08920                         | 0             |
| 09/12/2011 | PULA / R On 19 December 2011 | 1.09   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/12/2011 | PULA / R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | PULA / R On 19 December 2011 | 1.08   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 09/12/2011 | PULA / R On 19 December 2011 | 1.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | PULA / R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 09/12/2011 | PULA / R On 19 December 2011 | 1.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | PULA / R On 19 March 2012    |        |              | Foreign Exchange Future | 1.10710   | 1.10280                         | 0             |
| 09/12/2011 | PULA / R On 19 March 2012    | 1.11   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/12/2011 | PULA / R On 19 March 2012    | 1.12   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | PULA / R On 19 March 2012    | 1.10   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 09/12/2011 | PULA / R On 19 March 2012    | 1.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/12/2011 | PULA / R On 19 March 2012    | 1.12   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 09/12/2011 | PULA / R On 19 March 2012    | 1.11   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date                        | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest       |
|-----------------------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------------|
| 09/12/2011                  | RAIN On 19 December 2011   |        |              | Foreign Exchange Future | 16,180.07000 | 16,221.08000                    | 0                   |
| 09/12/2011                  | YUAN/R On 19 December 2011 |        |              | Foreign Exchange Future | 1.27910      | 1.28340                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 December 2011 | 1.10   | C            | Foreign Exchange Future | 0.17910      | 0.18340                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 December 2011 | 1.05   | C            | Foreign Exchange Future | 0.22910      | 0.23340                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 December 2011 | 1.15   | C            | Foreign Exchange Future | 0.12940      | 0.13370                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 December 2011 | 1.15   | P            | Foreign Exchange Future | 0.00030      | 0.00030                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 December 2011 | 1.05   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 December 2011 | 1.10   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 March 2012    |        |              | Foreign Exchange Future | 1.29530      | 1.29950                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 March 2012    | 1.20   | C            | Foreign Exchange Future | 0.11690      | 0.11870                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 March 2012    | 1.25   | C            | Foreign Exchange Future | 0.08480      | 0.08570                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 March 2012    | 1.15   | C            | Foreign Exchange Future | 0.15540      | 0.15820                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 March 2012    | 1.15   | P            | Foreign Exchange Future | 0.01010      | 0.00870                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 March 2012    | 1.25   | P            | Foreign Exchange Future | 0.03950      | 0.03620                         | 0                   |
| 09/12/2011                  | YUAN/R On 19 March 2012    | 1.20   | P            | Foreign Exchange Future | 0.02160      | 0.01920                         | 0                   |
| <b>Future Open Interest</b> |                            |        |              |                         |              |                                 | <b>742,041.00</b>   |
| <b>Option Open Interest</b> |                            |        |              |                         |              |                                 | <b>417,983.00</b>   |
| <b>Grand Total</b>          |                            |        |              |                         |              |                                 | <b>1,160,024.00</b> |