



# Currency Futures & Options Weekly Statistics

From: 31/01/2011 To: 04/02/2011

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 31/01/2011 | \$ / R On 14-December-15 |        |              | Foreign Exchange Future | 9.50720   | 9.43860                         | 0             |
| 31/01/2011 | \$ / R On 13-June-11     | 6.70   | C            | Foreign Exchange Future | 0.67800   | 0.61900                         | 0             |
| 31/01/2011 | \$ / R On 13-June-11     | 6.70   | P            | Foreign Exchange Future | 0.05200   | 0.06300                         | 300           |
| 31/01/2011 | \$ / R On 14-March-11    | 6.85   | C            | Foreign Exchange Future | 0.40700   | 0.35000                         | 8,500         |
| 31/01/2011 | \$ / R On 14-March-11    | 6.85   | P            | Foreign Exchange Future | 0.03100   | 0.04200                         | 0             |
| 31/01/2011 | \$ / R On 13-June-11     | 7.05   | C            | Foreign Exchange Future | 0.41500   | 0.36900                         | 500           |
| 31/01/2011 | \$ / R On 13-June-11     | 7.05   | P            | Foreign Exchange Future | 0.13900   | 0.16300                         | 0             |
| 31/01/2011 | \$ / R On 14-March-11    | 7.10   | C            | Foreign Exchange Future | 0.21200   | 0.17000                         | 3,280         |
| 31/01/2011 | \$ / R On 14-March-11    | 7.10   | P            | Foreign Exchange Future | 0.08600   | 0.11200                         | 3,000         |
| 31/01/2011 | \$ / R On 14-March-11    | 7.15   | C            | Foreign Exchange Future | 0.18000   | 0.14200                         | 600           |
| 31/01/2011 | \$ / R On 14-March-11    | 7.15   | P            | Foreign Exchange Future | 0.10400   | 0.13400                         | 0             |
| 31/01/2011 | \$ / R On 13-June-11     | 7.20   | C            | Foreign Exchange Future | 0.32300   | 0.28400                         | 300           |
| 31/01/2011 | \$ / R On 13-June-11     | 7.20   | P            | Foreign Exchange Future | 0.19700   | 0.22800                         | 0             |
| 31/01/2011 | \$ / R On 14-March-11    | 7.25   | C            | Foreign Exchange Future | 0.12800   | 0.10200                         | 9,600         |
| 31/01/2011 | \$ / R On 14-March-11    | 7.25   | P            | Foreign Exchange Future | 0.15200   | 0.19400                         | 3,000         |
| 31/01/2011 | \$ / R On 19-December-11 | 7.30   | C            | Foreign Exchange Future | 0.54900   | 0.50100                         | 0             |
| 31/01/2011 | \$ / R On 19-December-11 | 7.30   | P            | Foreign Exchange Future | 0.30800   | 0.33500                         | 0             |
| 31/01/2011 | \$ / R On 19-December-11 | 7.35   | C            | Foreign Exchange Future | 0.52200   | 0.47600                         | 0             |
| 31/01/2011 | \$ / R On 19-December-11 | 7.35   | P            | Foreign Exchange Future | 0.33100   | 0.36000                         | 0             |
| 31/01/2011 | \$ / R On 19-December-11 | 7.40   | C            | Foreign Exchange Future | 0.49600   | 0.45100                         | 0             |
| 31/01/2011 | \$ / R On 19-December-11 | 7.40   | P            | Foreign Exchange Future | 0.35500   | 0.38500                         | 0             |
| 31/01/2011 | \$ / R On 13-June-11     | 7.45   | C            | Foreign Exchange Future | 0.21300   | 0.18900                         | 0             |
| 31/01/2011 | \$ / R On 13-June-11     | 7.45   | P            | Foreign Exchange Future | 0.33700   | 0.38300                         | 0             |
| 31/01/2011 | \$ / R On 13-June-11     | 7.50   | C            | Foreign Exchange Future | 0.19700   | 0.17500                         | 800           |
| 31/01/2011 | \$ / R On 13-June-11     | 7.50   | P            | Foreign Exchange Future | 0.37100   | 0.41900                         | 0             |
| 31/01/2011 | \$ / R On 14-March-11    | 7.55   | C            | Foreign Exchange Future | 0.04500   | 0.03600                         | 871           |
| 31/01/2011 | \$ / R On 14-March-11    | 7.55   | P            | Foreign Exchange Future | 0.36900   | 0.42800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 31/01/2011 | \$ / R On 14-March-11      | 7.60   | C            | Foreign Exchange Future | 0.03800   | 0.03000                         | 3,071         |
| 31/01/2011 | \$ / R On 14-March-11      | 7.60   | P            | Foreign Exchange Future | 0.41200   | 0.47200                         | 0             |
| 31/01/2011 | \$ / R On 19-September-11  | 7.80   | C            | Foreign Exchange Future | 0.23500   | 0.00000                         | 2,800         |
| 31/01/2011 | \$ / R On 19-September-11  | 7.80   | P            | Foreign Exchange Future | 0.60000   | 0.00000                         | 0             |
| 31/01/2011 | \$ / R On 14-March-11      | 7.95   | C            | Foreign Exchange Future | 0.01100   | 0.00800                         | 0             |
| 31/01/2011 | \$ / R On 14-March-11      | 7.95   | P            | Foreign Exchange Future | 0.73500   | 0.80000                         | 0             |
| 31/01/2011 | \$ / R On 19-September-11  | 8.00   | C            | Foreign Exchange Future | 0.19000   | 0.17300                         | 0             |
| 31/01/2011 | \$ / R On 19-September-11  | 8.00   | P            | Foreign Exchange Future | 0.75500   | 0.81000                         | 0             |
| 31/01/2011 | \$ / R On 19-September-11  | 8.05   | C            | Foreign Exchange Future | 0.18100   | 0.16500                         | 0             |
| 31/01/2011 | \$ / R On 19-September-11  | 8.05   | P            | Foreign Exchange Future | 0.79600   | 0.85200                         | 0             |
| 31/01/2011 | \$ / R On 19-September-11  | 8.10   | C            | Foreign Exchange Future | 0.17200   | 0.15600                         | 0             |
| 31/01/2011 | \$ / R On 19-September-11  | 8.10   | P            | Foreign Exchange Future | 0.83700   | 0.89300                         | 0             |
| 31/01/2011 | \$ / R On 14-March-11      | 8.40   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 3,000         |
| 31/01/2011 | \$ / R On 14-March-11      | 8.40   | P            | Foreign Exchange Future | 1.17600   | 1.24400                         | 0             |
| 31/01/2011 | \$ / R On 14-March-11      | 8.50   | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 30,000        |
| 31/01/2011 | \$ / R On 14-March-11      | 8.50   | P            | Foreign Exchange Future | 1.27600   | 1.34300                         | 0             |
| 31/01/2011 | \$ / R On 14-December-15   | 9.15   | C            | Foreign Exchange Future | 1.69200   | 1.65900                         | 0             |
| 31/01/2011 | \$ / R On 14-December-15   | 9.15   | P            | Foreign Exchange Future | 1.33500   | 1.37000                         | 0             |
| 31/01/2011 | \$ / R On 14-December-15   | 9.20   | C            | Foreign Exchange Future | 1.67400   | 1.64200                         | 0             |
| 31/01/2011 | \$ / R On 14-December-15   | 9.20   | P            | Foreign Exchange Future | 1.36700   | 1.40300                         | 0             |
| 31/01/2011 | \$ / R On 14-December-15   | 9.25   | C            | Foreign Exchange Future | 1.65600   | 1.62400                         | 0             |
| 31/01/2011 | \$ / R On 14-December-15   | 9.25   | P            | Foreign Exchange Future | 1.39900   | 1.43500                         | 0             |
| 31/01/2011 | \$ / R On 14-March-11      | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 30,000        |
| 31/01/2011 | \$ / R On 14-March-11      | 10.50  | P            | Foreign Exchange Future | 3.27400   | 3.34200                         | 0             |
| 31/01/2011 | \$ / R MAXI On 13-June-11  |        |              | Foreign Exchange Future | 7.32580   | 7.25570                         | 20            |
| 31/01/2011 | \$ / R MAXI On 14-March-11 | 6.95   | C            | Foreign Exchange Future | 0.32354   | 0.27133                         | 0             |
| 31/01/2011 | \$ / R MAXI On 14-March-11 | 6.95   | P            | Foreign Exchange Future | 0.04724   | 0.06363                         | 0             |
| 31/01/2011 | \$ / R MAXI On 13-June-11  | 7.00   | C            | Foreign Exchange Future | 0.44880   | 0.40055                         | 0             |
| 31/01/2011 | \$ / R MAXI On 13-June-11  | 7.00   | P            | Foreign Exchange Future | 0.12300   | 0.14485                         | 0             |
| 31/01/2011 | \$ / R MAXI On 13-June-11  | 7.05   | C            | Foreign Exchange Future | 0.41513   | 0.36914                         | 0             |
| 31/01/2011 | \$ / R MAXI On 13-June-11  | 7.05   | P            | Foreign Exchange Future | 0.13933   | 0.16344                         | 0             |
| 31/01/2011 | \$ / R MAXI On 13-June-11  | 7.10   | C            | Foreign Exchange Future | 0.38291   | 0.33926                         | 0             |
| 31/01/2011 | \$ / R MAXI On 13-June-11  | 7.10   | P            | Foreign Exchange Future | 0.15711   | 0.18356                         | 0             |
| 31/01/2011 | £ / R On 19-December-11    |        |              | Foreign Exchange Future | 11.97500  | 11.80530                        | 0             |
| 31/01/2011 | £ / R On 13-June-11        | 10.75  | C            | Foreign Exchange Future | 1.00900   | 0.87100                         | 0             |
| 31/01/2011 | £ / R On 13-June-11        | 10.75  | P            | Foreign Exchange Future | 0.08900   | 0.11100                         | 10            |
| 31/01/2011 | £ / R On 19-September-11   | 11.45  | C            | Foreign Exchange Future | 0.74400   | 0.62800                         | 0             |
| 31/01/2011 | £ / R On 19-September-11   | 11.45  | P            | Foreign Exchange Future | 0.36700   | 0.41600                         | 0             |
| 31/01/2011 | £ / R On 19-September-11   | 11.50  | C            | Foreign Exchange Future | 0.71500   | 0.60200                         | 0             |
| 31/01/2011 | £ / R On 19-September-11   | 11.50  | P            | Foreign Exchange Future | 0.38800   | 0.44000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 31/01/2011 | £ / R On 19-September-11 | 11.55  | C            | Foreign Exchange Future | 0.68700   | 0.57900                         | 0             |
| 31/01/2011 | £ / R On 19-September-11 | 11.55  | P            | Foreign Exchange Future | 0.41000   | 0.46700                         | 0             |
| 31/01/2011 | £ / R On 19-December-11  | 11.60  | C            | Foreign Exchange Future | 0.85100   | 0.73200                         | 0             |
| 31/01/2011 | £ / R On 19-December-11  | 11.60  | P            | Foreign Exchange Future | 0.47600   | 0.52700                         | 0             |
| 31/01/2011 | £ / R On 19-December-11  | 11.65  | C            | Foreign Exchange Future | 0.82400   | 0.70700                         | 0             |
| 31/01/2011 | £ / R On 19-December-11  | 11.65  | P            | Foreign Exchange Future | 0.49900   | 0.55200                         | 0             |
| 31/01/2011 | £ / R On 19-December-11  | 11.70  | C            | Foreign Exchange Future | 0.79700   | 0.68500                         | 0             |
| 31/01/2011 | £ / R On 19-December-11  | 11.70  | P            | Foreign Exchange Future | 0.52200   | 0.58000                         | 0             |
| 31/01/2011 | £ / R On 14-March-11     | 11.75  | C            | Foreign Exchange Future | 0.13900   | 0.09700                         | 0             |
| 31/01/2011 | £ / R On 14-March-11     | 11.75  | P            | Foreign Exchange Future | 0.36700   | 0.48200                         | 0             |
| 31/01/2011 | £ / R On 13-June-11      | 11.80  | C            | Foreign Exchange Future | 0.35300   | 0.29100                         | 0             |
| 31/01/2011 | £ / R On 13-June-11      | 11.80  | P            | Foreign Exchange Future | 0.48300   | 0.58100                         | 0             |
| 31/01/2011 | £ / R On 13-June-11      | 11.85  | C            | Foreign Exchange Future | 0.33500   | 0.27600                         | 0             |
| 31/01/2011 | £ / R On 13-June-11      | 11.85  | P            | Foreign Exchange Future | 0.51500   | 0.61600                         | 0             |
| 31/01/2011 | £ / R On 13-June-11      | 11.90  | C            | Foreign Exchange Future | 0.31700   | 0.26100                         | 0             |
| 31/01/2011 | £ / R On 13-June-11      | 11.90  | P            | Foreign Exchange Future | 0.54700   | 0.65100                         | 0             |
| 31/01/2011 | £ / R On 14-March-11     | 12.00  | C            | Foreign Exchange Future | 0.07900   | 0.05500                         | 150           |
| 31/01/2011 | £ / R On 14-March-11     | 12.00  | P            | Foreign Exchange Future | 0.55700   | 0.69000                         | 0             |
| 31/01/2011 | £ / R On 14-March-11     | 12.55  | C            | Foreign Exchange Future | 0.02200   | 0.01500                         | 870           |
| 31/01/2011 | £ / R On 14-March-11     | 12.55  | P            | Foreign Exchange Future | 1.05000   | 1.20000                         | 0             |
| 31/01/2011 | ¥ / R On 13-June-11      |        |              | Foreign Exchange Future | 0.08940   | 0.08830                         | 573           |
| 31/01/2011 | ¥ / R On 13-June-11      | 0.08   | C            | Foreign Exchange Future | 0.01457   | 0.01353                         | 0             |
| 31/01/2011 | ¥ / R On 13-June-11      | 0.08   | P            | Foreign Exchange Future | 0.00017   | 0.00023                         | 0             |
| 31/01/2011 | ¥ / R On 14-March-11     | 0.08   | C            | Foreign Exchange Future | 0.01112   | 0.01004                         | 0             |
| 31/01/2011 | ¥ / R On 14-March-11     | 0.08   | P            | Foreign Exchange Future | 0.00002   | 0.00004                         | 0             |
| 31/01/2011 | ¥ / R On 13-June-11      | 0.09   | C            | Foreign Exchange Future | 0.00620   | 0.00558                         | 0             |
| 31/01/2011 | ¥ / R On 13-June-11      | 0.09   | P            | Foreign Exchange Future | 0.00180   | 0.00228                         | 0             |
| 31/01/2011 | ¥ / R On 14-March-11     | 0.09   | C            | Foreign Exchange Future | 0.00265   | 0.00218                         | 0             |
| 31/01/2011 | ¥ / R On 14-March-11     | 0.09   | P            | Foreign Exchange Future | 0.00155   | 0.00218                         | 0             |
| 31/01/2011 | ¥ / R On 13-June-11      | 0.10   | C            | Foreign Exchange Future | 0.00215   | 0.00196                         | 0             |
| 31/01/2011 | ¥ / R On 13-June-11      | 0.10   | P            | Foreign Exchange Future | 0.00775   | 0.00866                         | 0             |
| 31/01/2011 | ¥ / R On 14-March-11     | 0.10   | C            | Foreign Exchange Future | 0.00029   | 0.00025                         | 0             |
| 31/01/2011 | ¥ / R On 14-March-11     | 0.10   | P            | Foreign Exchange Future | 0.00919   | 0.01025                         | 0             |
| 31/01/2011 | € / R On 19-December-11  |        |              | Foreign Exchange Future | 10.28270  | 10.17680                        | 0             |
| 31/01/2011 | € / R On 14-March-11     | 9.50   | C            | Foreign Exchange Future | 0.46100   | 0.38000                         | 10,429        |
| 31/01/2011 | € / R On 14-March-11     | 9.50   | P            | Foreign Exchange Future | 0.05800   | 0.07300                         | 0             |
| 31/01/2011 | € / R On 19-September-11 | 9.60   | C            | Foreign Exchange Future | 0.76600   | 0.69000                         | 0             |
| 31/01/2011 | € / R On 19-September-11 | 9.60   | P            | Foreign Exchange Future | 0.20800   | 0.23400                         | 0             |
| 31/01/2011 | € / R On 19-September-11 | 9.65   | C            | Foreign Exchange Future | 0.73300   | 0.65900                         | 0             |
| 31/01/2011 | € / R On 19-September-11 | 9.65   | P            | Foreign Exchange Future | 0.22500   | 0.25300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 31/01/2011 | € / R On 19-September-11    | 9.70   | C            | Foreign Exchange Future | 0.70000   | 0.62800                         | 0             |
| 31/01/2011 | € / R On 19-September-11    | 9.70   | P            | Foreign Exchange Future | 0.24200   | 0.27200                         | 0             |
| 31/01/2011 | € / R On 19-December-11     | 9.75   | C            | Foreign Exchange Future | 0.82200   | 0.74300                         | 0             |
| 31/01/2011 | € / R On 19-December-11     | 9.75   | P            | Foreign Exchange Future | 0.28900   | 0.31600                         | 0             |
| 31/01/2011 | € / R On 19-December-11     | 9.80   | C            | Foreign Exchange Future | 0.79200   | 0.71400                         | 0             |
| 31/01/2011 | € / R On 19-December-11     | 9.80   | P            | Foreign Exchange Future | 0.30900   | 0.33700                         | 0             |
| 31/01/2011 | € / R On 19-December-11     | 9.85   | C            | Foreign Exchange Future | 0.76100   | 0.68500                         | 0             |
| 31/01/2011 | € / R On 19-December-11     | 9.85   | P            | Foreign Exchange Future | 0.32800   | 0.35800                         | 0             |
| 31/01/2011 | € / R On 14-March-11        | 10.00  | C            | Foreign Exchange Future | 0.14700   | 0.11000                         | 500           |
| 31/01/2011 | € / R On 14-March-11        | 10.00  | P            | Foreign Exchange Future | 0.24400   | 0.30300                         | 0             |
| 31/01/2011 | € / R On 14-March-11        | 10.10  | C            | Foreign Exchange Future | 0.11400   | 0.08400                         | 100           |
| 31/01/2011 | € / R On 14-March-11        | 10.10  | P            | Foreign Exchange Future | 0.31100   | 0.37700                         | 0             |
| 31/01/2011 | € / R On 14-March-11        | 10.40  | C            | Foreign Exchange Future | 0.05100   | 0.03700                         | 14,937        |
| 31/01/2011 | € / R On 14-March-11        | 10.40  | P            | Foreign Exchange Future | 0.54800   | 0.63000                         | 0             |
| 31/01/2011 | € / R On 14-March-11        | 10.50  | C            | Foreign Exchange Future | 0.03900   | 0.02800                         | 4,508         |
| 31/01/2011 | € / R On 14-March-11        | 10.50  | P            | Foreign Exchange Future | 0.63600   | 0.72100                         | 0             |
| 31/01/2011 | AU\$ / R On 14-December-15  |        |              | Foreign Exchange Future | 7.94420   | 7.90590                         | 0             |
| 31/01/2011 | AU\$ / R On 19-September-11 | 6.60   | C            | Foreign Exchange Future | 0.67000   | 0.62500                         | 0             |
| 31/01/2011 | AU\$ / R On 19-September-11 | 6.60   | P            | Foreign Exchange Future | 0.08400   | 0.09300                         | 0             |
| 31/01/2011 | AU\$ / R On 19-September-11 | 6.65   | C            | Foreign Exchange Future | 0.62700   | 0.58400                         | 0             |
| 31/01/2011 | AU\$ / R On 19-September-11 | 6.65   | P            | Foreign Exchange Future | 0.09100   | 0.10200                         | 0             |
| 31/01/2011 | AU\$ / R On 19-September-11 | 6.70   | C            | Foreign Exchange Future | 0.58600   | 0.54400                         | 0             |
| 31/01/2011 | AU\$ / R On 19-September-11 | 6.70   | P            | Foreign Exchange Future | 0.10000   | 0.11200                         | 0             |
| 31/01/2011 | AU\$ / R On 14-March-11     | 6.75   | C            | Foreign Exchange Future | 0.42000   | 0.37400                         | 0             |
| 31/01/2011 | AU\$ / R On 14-March-11     | 6.75   | P            | Foreign Exchange Future | 0.01600   | 0.02200                         | 0             |
| 31/01/2011 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 1.18400   | 1.17200                         | 0             |
| 31/01/2011 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.49000   | 0.51600                         | 0             |
| 31/01/2011 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 1.15500   | 1.14500                         | 0             |
| 31/01/2011 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.51100   | 0.53900                         | 0             |
| 31/01/2011 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 1.12700   | 1.11800                         | 0             |
| 31/01/2011 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.53300   | 0.56200                         | 0             |
| 31/01/2011 | CAD/ R On 13-June-11        |        |              | Foreign Exchange Future | 7.31530   | 7.26980                         | 0             |
| 31/01/2011 | CAD/ R On 13-June-11        | 6.85   | C            | Foreign Exchange Future | 0.51900   | 0.47600                         | 0             |
| 31/01/2011 | CAD/ R On 13-June-11        | 6.85   | P            | Foreign Exchange Future | 0.05400   | 0.05600                         | 0             |
| 31/01/2011 | CAD/ R On 13-June-11        | 6.90   | C            | Foreign Exchange Future | 0.47800   | 0.43500                         | 0             |
| 31/01/2011 | CAD/ R On 13-June-11        | 6.90   | P            | Foreign Exchange Future | 0.06300   | 0.06500                         | 0             |
| 31/01/2011 | CAD/ R On 13-June-11        | 6.95   | C            | Foreign Exchange Future | 0.43900   | 0.39600                         | 0             |
| 31/01/2011 | CAD/ R On 13-June-11        | 6.95   | P            | Foreign Exchange Future | 0.07400   | 0.07600                         | 0             |
| 31/01/2011 | CAD/ R On 14-March-11       | 7.00   | C            | Foreign Exchange Future | 0.27100   | 0.23700                         | 0             |
| 31/01/2011 | CAD/ R On 14-March-11       | 7.00   | P            | Foreign Exchange Future | 0.04000   | 0.05000                         | 0             |

| Date       | Contract Details         | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 31/01/2011 | CAD/ R On 14-March-11    | 7.05     | C            | Foreign Exchange Future | 0.23200      | 0.20000                         | 0             |
| 31/01/2011 | CAD/ R On 14-March-11    | 7.05     | P            | Foreign Exchange Future | 0.05100      | 0.06300                         | 0             |
| 31/01/2011 | CAD/ R On 14-March-11    | 7.10     | C            | Foreign Exchange Future | 0.19500      | 0.16500                         | 0             |
| 31/01/2011 | CAD/ R On 14-March-11    | 7.10     | P            | Foreign Exchange Future | 0.06400      | 0.07800                         | 0             |
| 31/01/2011 | CHF / R On 13-June-11    |          |              | Foreign Exchange Future | 7.80090      | 7.70970                         | 0             |
| 31/01/2011 | CHF / R On 13-June-11    | 7.05     | C            | Foreign Exchange Future | 0.79600      | 0.71200                         | 0             |
| 31/01/2011 | CHF / R On 13-June-11    | 7.05     | P            | Foreign Exchange Future | 0.04500      | 0.05200                         | 0             |
| 31/01/2011 | CHF / R On 13-June-11    | 7.10     | C            | Foreign Exchange Future | 0.75300      | 0.67000                         | 0             |
| 31/01/2011 | CHF / R On 13-June-11    | 7.10     | P            | Foreign Exchange Future | 0.05200      | 0.06000                         | 0             |
| 31/01/2011 | CHF / R On 13-June-11    | 7.15     | C            | Foreign Exchange Future | 0.71100      | 0.63000                         | 0             |
| 31/01/2011 | CHF / R On 13-June-11    | 7.15     | P            | Foreign Exchange Future | 0.06000      | 0.07000                         | 0             |
| 31/01/2011 | CHF / R On 14-March-11   | 7.20     | C            | Foreign Exchange Future | 0.51200      | 0.42600                         | 0             |
| 31/01/2011 | CHF / R On 14-March-11   | 7.20     | P            | Foreign Exchange Future | 0.02500      | 0.02700                         | 0             |
| 31/01/2011 | CHF / R On 14-March-11   | 7.25     | C            | Foreign Exchange Future | 0.46800      | 0.38200                         | 0             |
| 31/01/2011 | CHF / R On 14-March-11   | 7.25     | P            | Foreign Exchange Future | 0.03100      | 0.03300                         | 0             |
| 31/01/2011 | CHF / R On 14-March-11   | 7.30     | C            | Foreign Exchange Future | 0.42400      | 0.33900                         | 0             |
| 31/01/2011 | CHF / R On 14-March-11   | 7.30     | P            | Foreign Exchange Future | 0.03700      | 0.04000                         | 0             |
| 31/01/2011 | RAIN On 13-June-11       |          |              | Foreign Exchange Future | 14,498.74000 | 14,356.32000                    | 0             |
| 31/01/2011 | RAIN On 13-June-11       | 13499.99 | C            | Foreign Exchange Future | 998.80000    | 856.30000                       | 0             |
| 31/01/2011 | RAIN On 13-June-11       | 13499.99 | P            | Foreign Exchange Future | 0.10000      | 0.00000                         | 0             |
| 31/01/2011 | RAIN On 13-June-11       | 13500.00 | C            | Foreign Exchange Future | 998.70000    | 856.30000                       | 0             |
| 31/01/2011 | RAIN On 13-June-11       | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 31/01/2011 | RAIN On 13-June-11       | 13500.01 | C            | Foreign Exchange Future | 998.70000    | 856.30000                       | 0             |
| 31/01/2011 | RAIN On 13-June-11       | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 31/01/2011 | RAIN On 14-March-11      | 13599.99 | C            | Foreign Exchange Future | 704.30000    | 564.60000                       | 0             |
| 31/01/2011 | RAIN On 14-March-11      | 13599.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 31/01/2011 | RAIN On 14-March-11      | 13600.00 | C            | Foreign Exchange Future | 704.30000    | 564.60000                       | 0             |
| 31/01/2011 | RAIN On 14-March-11      | 13600.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 31/01/2011 | RAIN On 14-March-11      | 13600.01 | C            | Foreign Exchange Future | 704.30000    | 564.60000                       | 0             |
| 31/01/2011 | RAIN On 14-March-11      | 13600.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 31/01/2011 | YUAN/R On 13-June-11     |          |              | Foreign Exchange Future | 1.11000      | 1.10180                         | 0             |
| 31/01/2011 | YUAN/R On 13-June-11     | 1.00     | C            | Foreign Exchange Future | 0.11430      | 0.10660                         | 0             |
| 31/01/2011 | YUAN/R On 13-June-11     | 1.00     | P            | Foreign Exchange Future | 0.00430      | 0.00480                         | 0             |
| 31/01/2011 | YUAN/R On 13-June-11     | 1.05     | C            | Foreign Exchange Future | 0.07370      | 0.06700                         | 0             |
| 31/01/2011 | YUAN/R On 13-June-11     | 1.05     | P            | Foreign Exchange Future | 0.01370      | 0.01520                         | 0             |
| 31/01/2011 | YUAN/R On 13-June-11     | 1.10     | C            | Foreign Exchange Future | 0.04350      | 0.03860                         | 0             |
| 31/01/2011 | YUAN/R On 13-June-11     | 1.10     | P            | Foreign Exchange Future | 0.03350      | 0.03680                         | 0             |
| 01/02/2011 | \$ / R On 14-December-15 |          |              | Foreign Exchange Future | 9.47860      | 9.50720                         | 0             |
| 01/02/2011 | \$ / R On 13-June-11     | 6.70     | C            | Foreign Exchange Future | 0.65000      | 0.67800                         | 0             |
| 01/02/2011 | \$ / R On 13-June-11     | 6.70     | P            | Foreign Exchange Future | 0.05700      | 0.05200                         | 300           |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | \$ / R On 14-March-11     | 6.85   | C            | Foreign Exchange Future | 0.37900   | 0.40700                         | 8,500         |
| 01/02/2011 | \$ / R On 14-March-11     | 6.85   | P            | Foreign Exchange Future | 0.03400   | 0.03100                         | 0             |
| 01/02/2011 | \$ / R On 13-June-11      | 7.05   | C            | Foreign Exchange Future | 0.39400   | 0.41500                         | 500           |
| 01/02/2011 | \$ / R On 13-June-11      | 7.05   | P            | Foreign Exchange Future | 0.15100   | 0.13900                         | 0             |
| 01/02/2011 | \$ / R On 14-March-11     | 7.10   | C            | Foreign Exchange Future | 0.19200   | 0.21200                         | 3,280         |
| 01/02/2011 | \$ / R On 14-March-11     | 7.10   | P            | Foreign Exchange Future | 0.09700   | 0.08600                         | 3,000         |
| 01/02/2011 | \$ / R On 14-March-11     | 7.15   | C            | Foreign Exchange Future | 0.16100   | 0.18000                         | 600           |
| 01/02/2011 | \$ / R On 14-March-11     | 7.15   | P            | Foreign Exchange Future | 0.11600   | 0.10400                         | 0             |
| 01/02/2011 | \$ / R On 13-June-11      | 7.20   | C            | Foreign Exchange Future | 0.30600   | 0.32300                         | 300           |
| 01/02/2011 | \$ / R On 13-June-11      | 7.20   | P            | Foreign Exchange Future | 0.21300   | 0.19700                         | 0             |
| 01/02/2011 | \$ / R On 13-June-11      | 7.25   | C            | Foreign Exchange Future | 0.27900   | 0.00000                         | 500           |
| 01/02/2011 | \$ / R On 13-June-11      | 7.25   | P            | Foreign Exchange Future | 0.23600   | 0.00000                         | 0             |
| 01/02/2011 | \$ / R On 19-December-11  | 7.30   | C            | Foreign Exchange Future | 0.52300   | 0.54900                         | 0             |
| 01/02/2011 | \$ / R On 19-December-11  | 7.30   | P            | Foreign Exchange Future | 0.32000   | 0.30800                         | 0             |
| 01/02/2011 | \$ / R On 19-December-11  | 7.35   | C            | Foreign Exchange Future | 0.49700   | 0.52200                         | 0             |
| 01/02/2011 | \$ / R On 19-December-11  | 7.35   | P            | Foreign Exchange Future | 0.34400   | 0.33100                         | 0             |
| 01/02/2011 | \$ / R On 19-December-11  | 7.40   | C            | Foreign Exchange Future | 0.47200   | 0.49600                         | 0             |
| 01/02/2011 | \$ / R On 19-December-11  | 7.40   | P            | Foreign Exchange Future | 0.36900   | 0.35500                         | 0             |
| 01/02/2011 | \$ / R On 13-June-11      | 7.45   | C            | Foreign Exchange Future | 0.20100   | 0.21300                         | 0             |
| 01/02/2011 | \$ / R On 13-June-11      | 7.45   | P            | Foreign Exchange Future | 0.35800   | 0.33700                         | 0             |
| 01/02/2011 | \$ / R On 13-June-11      | 7.50   | C            | Foreign Exchange Future | 0.18600   | 0.19700                         | 800           |
| 01/02/2011 | \$ / R On 13-June-11      | 7.50   | P            | Foreign Exchange Future | 0.39300   | 0.37100                         | 0             |
| 01/02/2011 | \$ / R On 14-March-11     | 7.55   | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 871           |
| 01/02/2011 | \$ / R On 14-March-11     | 7.55   | P            | Foreign Exchange Future | 0.39400   | 0.36900                         | 0             |
| 01/02/2011 | \$ / R On 14-March-11     | 7.60   | C            | Foreign Exchange Future | 0.03200   | 0.03800                         | 3,071         |
| 01/02/2011 | \$ / R On 14-March-11     | 7.60   | P            | Foreign Exchange Future | 0.43700   | 0.41200                         | 0             |
| 01/02/2011 | \$ / R On 19-September-11 | 7.80   | C            | Foreign Exchange Future | 0.22200   | 0.23500                         | 2,800         |
| 01/02/2011 | \$ / R On 19-September-11 | 7.80   | P            | Foreign Exchange Future | 0.62200   | 0.60000                         | 0             |
| 01/02/2011 | \$ / R On 14-March-11     | 7.95   | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 01/02/2011 | \$ / R On 14-March-11     | 7.95   | P            | Foreign Exchange Future | 0.76400   | 0.73500                         | 0             |
| 01/02/2011 | \$ / R On 19-September-11 | 8.00   | C            | Foreign Exchange Future | 0.17900   | 0.19000                         | 0             |
| 01/02/2011 | \$ / R On 19-September-11 | 8.00   | P            | Foreign Exchange Future | 0.77900   | 0.75500                         | 0             |
| 01/02/2011 | \$ / R On 19-September-11 | 8.05   | C            | Foreign Exchange Future | 0.17000   | 0.18100                         | 0             |
| 01/02/2011 | \$ / R On 19-September-11 | 8.05   | P            | Foreign Exchange Future | 0.82000   | 0.79600                         | 0             |
| 01/02/2011 | \$ / R On 19-September-11 | 8.10   | C            | Foreign Exchange Future | 0.16100   | 0.17200                         | 0             |
| 01/02/2011 | \$ / R On 19-September-11 | 8.10   | P            | Foreign Exchange Future | 0.86100   | 0.83700                         | 0             |
| 01/02/2011 | \$ / R On 14-March-11     | 8.40   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 3,000         |
| 01/02/2011 | \$ / R On 14-March-11     | 8.40   | P            | Foreign Exchange Future | 1.20700   | 1.17600                         | 0             |
| 01/02/2011 | \$ / R On 14-March-11     | 8.50   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 30,000        |
| 01/02/2011 | \$ / R On 14-March-11     | 8.50   | P            | Foreign Exchange Future | 1.30600   | 1.27600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | \$ / R On 14-December-15   | 9.15   | C            | Foreign Exchange Future | 1.68100   | 1.69200                         | 0             |
| 01/02/2011 | \$ / R On 14-December-15   | 9.15   | P            | Foreign Exchange Future | 1.35200   | 1.33500                         | 0             |
| 01/02/2011 | \$ / R On 14-December-15   | 9.20   | C            | Foreign Exchange Future | 1.66300   | 1.67400                         | 0             |
| 01/02/2011 | \$ / R On 14-December-15   | 9.20   | P            | Foreign Exchange Future | 1.38400   | 1.36700                         | 0             |
| 01/02/2011 | \$ / R On 14-December-15   | 9.25   | C            | Foreign Exchange Future | 1.64500   | 1.65600                         | 0             |
| 01/02/2011 | \$ / R On 14-December-15   | 9.25   | P            | Foreign Exchange Future | 1.41600   | 1.39900                         | 0             |
| 01/02/2011 | \$ / R On 14-March-11      | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 30,000        |
| 01/02/2011 | \$ / R On 14-March-11      | 10.50  | P            | Foreign Exchange Future | 3.30500   | 3.27400                         | 0             |
| 01/02/2011 | \$ / R MAXI On 13-June-11  |        |              | Foreign Exchange Future | 7.29310   | 7.32580                         | 20            |
| 01/02/2011 | \$ / R MAXI On 14-March-11 | 6.95   | C            | Foreign Exchange Future | 0.29824   | 0.32354                         | 0             |
| 01/02/2011 | \$ / R MAXI On 14-March-11 | 6.95   | P            | Foreign Exchange Future | 0.05274   | 0.04724                         | 0             |
| 01/02/2011 | \$ / R MAXI On 13-June-11  | 7.00   | C            | Foreign Exchange Future | 0.42612   | 0.44880                         | 0             |
| 01/02/2011 | \$ / R MAXI On 13-June-11  | 7.00   | P            | Foreign Exchange Future | 0.13302   | 0.12300                         | 0             |
| 01/02/2011 | \$ / R MAXI On 13-June-11  | 7.05   | C            | Foreign Exchange Future | 0.39370   | 0.41513                         | 0             |
| 01/02/2011 | \$ / R MAXI On 13-June-11  | 7.05   | P            | Foreign Exchange Future | 0.15060   | 0.13933                         | 0             |
| 01/02/2011 | \$ / R MAXI On 13-June-11  | 7.10   | C            | Foreign Exchange Future | 0.36279   | 0.38291                         | 0             |
| 01/02/2011 | \$ / R MAXI On 13-June-11  | 7.10   | P            | Foreign Exchange Future | 0.16969   | 0.15711                         | 0             |
| 01/02/2011 | £ / R On 19-December-11    |        |              | Foreign Exchange Future | 12.02610  | 11.97500                        | 0             |
| 01/02/2011 | £ / R On 13-June-11        | 10.75  | C            | Foreign Exchange Future | 1.05800   | 1.00900                         | 0             |
| 01/02/2011 | £ / R On 13-June-11        | 10.75  | P            | Foreign Exchange Future | 0.07700   | 0.08900                         | 10            |
| 01/02/2011 | £ / R On 19-September-11   | 11.45  | C            | Foreign Exchange Future | 0.77600   | 0.74400                         | 0             |
| 01/02/2011 | £ / R On 19-September-11   | 11.45  | P            | Foreign Exchange Future | 0.34300   | 0.36700                         | 0             |
| 01/02/2011 | £ / R On 19-September-11   | 11.50  | C            | Foreign Exchange Future | 0.74700   | 0.71500                         | 0             |
| 01/02/2011 | £ / R On 19-September-11   | 11.50  | P            | Foreign Exchange Future | 0.36400   | 0.38800                         | 0             |
| 01/02/2011 | £ / R On 19-September-11   | 11.55  | C            | Foreign Exchange Future | 0.71800   | 0.68700                         | 0             |
| 01/02/2011 | £ / R On 19-September-11   | 11.55  | P            | Foreign Exchange Future | 0.38500   | 0.41000                         | 0             |
| 01/02/2011 | £ / R On 19-December-11    | 11.60  | C            | Foreign Exchange Future | 0.87700   | 0.85100                         | 0             |
| 01/02/2011 | £ / R On 19-December-11    | 11.60  | P            | Foreign Exchange Future | 0.45100   | 0.47600                         | 0             |
| 01/02/2011 | £ / R On 19-December-11    | 11.65  | C            | Foreign Exchange Future | 0.85000   | 0.82400                         | 0             |
| 01/02/2011 | £ / R On 19-December-11    | 11.65  | P            | Foreign Exchange Future | 0.47400   | 0.49900                         | 0             |
| 01/02/2011 | £ / R On 19-December-11    | 11.70  | C            | Foreign Exchange Future | 0.82300   | 0.79700                         | 0             |
| 01/02/2011 | £ / R On 19-December-11    | 11.70  | P            | Foreign Exchange Future | 0.49700   | 0.52200                         | 0             |
| 01/02/2011 | £ / R On 14-March-11       | 11.75  | C            | Foreign Exchange Future | 0.15800   | 0.13900                         | 0             |
| 01/02/2011 | £ / R On 14-March-11       | 11.75  | P            | Foreign Exchange Future | 0.32200   | 0.36700                         | 0             |
| 01/02/2011 | £ / R On 13-June-11        | 11.80  | C            | Foreign Exchange Future | 0.37700   | 0.35300                         | 0             |
| 01/02/2011 | £ / R On 13-June-11        | 11.80  | P            | Foreign Exchange Future | 0.44600   | 0.48300                         | 0             |
| 01/02/2011 | £ / R On 13-June-11        | 11.85  | C            | Foreign Exchange Future | 0.35800   | 0.33500                         | 0             |
| 01/02/2011 | £ / R On 13-June-11        | 11.85  | P            | Foreign Exchange Future | 0.47700   | 0.51500                         | 0             |
| 01/02/2011 | £ / R On 13-June-11        | 11.90  | C            | Foreign Exchange Future | 0.34000   | 0.31700                         | 0             |
| 01/02/2011 | £ / R On 13-June-11        | 11.90  | P            | Foreign Exchange Future | 0.50900   | 0.54700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | £ / R On 14-March-11     | 12.00  | C            | Foreign Exchange Future | 0.09100   | 0.07900                         | 150           |
| 01/02/2011 | £ / R On 14-March-11     | 12.00  | P            | Foreign Exchange Future | 0.50500   | 0.55700                         | 0             |
| 01/02/2011 | £ / R On 14-March-11     | 12.55  | C            | Foreign Exchange Future | 0.02600   | 0.02200                         | 870           |
| 01/02/2011 | £ / R On 14-March-11     | 12.55  | P            | Foreign Exchange Future | 0.99000   | 1.05000                         | 0             |
| 01/02/2011 | ¥ / R On 13-June-11      |        |              | Foreign Exchange Future | 0.08940   | 0.08940                         | 573           |
| 01/02/2011 | ¥ / R On 13-June-11      | 0.08   | C            | Foreign Exchange Future | 0.01455   | 0.01457                         | 0             |
| 01/02/2011 | ¥ / R On 13-June-11      | 0.08   | P            | Foreign Exchange Future | 0.00015   | 0.00017                         | 0             |
| 01/02/2011 | ¥ / R On 14-March-11     | 0.08   | C            | Foreign Exchange Future | 0.01111   | 0.01112                         | 0             |
| 01/02/2011 | ¥ / R On 14-March-11     | 0.08   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 0             |
| 01/02/2011 | ¥ / R On 13-June-11      | 0.09   | C            | Foreign Exchange Future | 0.00611   | 0.00620                         | 0             |
| 01/02/2011 | ¥ / R On 13-June-11      | 0.09   | P            | Foreign Exchange Future | 0.00171   | 0.00180                         | 0             |
| 01/02/2011 | ¥ / R On 14-March-11     | 0.09   | C            | Foreign Exchange Future | 0.00260   | 0.00265                         | 0             |
| 01/02/2011 | ¥ / R On 14-March-11     | 0.09   | P            | Foreign Exchange Future | 0.00150   | 0.00155                         | 0             |
| 01/02/2011 | ¥ / R On 13-June-11      | 0.10   | C            | Foreign Exchange Future | 0.00207   | 0.00215                         | 0             |
| 01/02/2011 | ¥ / R On 13-June-11      | 0.10   | P            | Foreign Exchange Future | 0.00767   | 0.00775                         | 0             |
| 01/02/2011 | ¥ / R On 14-March-11     | 0.10   | C            | Foreign Exchange Future | 0.00026   | 0.00029                         | 0             |
| 01/02/2011 | ¥ / R On 14-March-11     | 0.10   | P            | Foreign Exchange Future | 0.00916   | 0.00919                         | 0             |
| 01/02/2011 | € / R On 19-December-11  |        |              | Foreign Exchange Future | 10.26660  | 10.28270                        | 0             |
| 01/02/2011 | € / R On 14-March-11     | 9.50   | C            | Foreign Exchange Future | 0.44800   | 0.46100                         | 10,429        |
| 01/02/2011 | € / R On 14-March-11     | 9.50   | P            | Foreign Exchange Future | 0.05300   | 0.05800                         | 0             |
| 01/02/2011 | € / R On 19-September-11 | 9.60   | C            | Foreign Exchange Future | 0.74800   | 0.76600                         | 0             |
| 01/02/2011 | € / R On 19-September-11 | 9.60   | P            | Foreign Exchange Future | 0.20300   | 0.20800                         | 0             |
| 01/02/2011 | € / R On 19-September-11 | 9.65   | C            | Foreign Exchange Future | 0.71500   | 0.73300                         | 0             |
| 01/02/2011 | € / R On 19-September-11 | 9.65   | P            | Foreign Exchange Future | 0.22000   | 0.22500                         | 0             |
| 01/02/2011 | € / R On 19-September-11 | 9.70   | C            | Foreign Exchange Future | 0.68300   | 0.70000                         | 0             |
| 01/02/2011 | € / R On 19-September-11 | 9.70   | P            | Foreign Exchange Future | 0.23800   | 0.24200                         | 0             |
| 01/02/2011 | € / R On 19-December-11  | 9.75   | C            | Foreign Exchange Future | 0.79900   | 0.82200                         | 0             |
| 01/02/2011 | € / R On 19-December-11  | 9.75   | P            | Foreign Exchange Future | 0.28200   | 0.28900                         | 0             |
| 01/02/2011 | € / R On 19-December-11  | 9.80   | C            | Foreign Exchange Future | 0.76800   | 0.79200                         | 0             |
| 01/02/2011 | € / R On 19-December-11  | 9.80   | P            | Foreign Exchange Future | 0.30100   | 0.30900                         | 0             |
| 01/02/2011 | € / R On 19-December-11  | 9.85   | C            | Foreign Exchange Future | 0.73900   | 0.76100                         | 0             |
| 01/02/2011 | € / R On 19-December-11  | 9.85   | P            | Foreign Exchange Future | 0.32200   | 0.32800                         | 0             |
| 01/02/2011 | € / R On 14-March-11     | 10.00  | C            | Foreign Exchange Future | 0.13700   | 0.14700                         | 500           |
| 01/02/2011 | € / R On 14-March-11     | 10.00  | P            | Foreign Exchange Future | 0.24200   | 0.24400                         | 0             |
| 01/02/2011 | € / R On 14-March-11     | 10.10  | C            | Foreign Exchange Future | 0.10500   | 0.11400                         | 100           |
| 01/02/2011 | € / R On 14-March-11     | 10.10  | P            | Foreign Exchange Future | 0.31000   | 0.31100                         | 0             |
| 01/02/2011 | € / R On 14-March-11     | 10.40  | C            | Foreign Exchange Future | 0.04600   | 0.05100                         | 14,937        |
| 01/02/2011 | € / R On 14-March-11     | 10.40  | P            | Foreign Exchange Future | 0.55100   | 0.54800                         | 0             |
| 01/02/2011 | € / R On 14-March-11     | 10.50  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 4,508         |
| 01/02/2011 | € / R On 14-March-11     | 10.50  | P            | Foreign Exchange Future | 0.64000   | 0.63600                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/02/2011 | AU\$ / R On 14-December-15  |        |              | Foreign Exchange Future | 8.04740   | 7.94420                         | 0             |
| 01/02/2011 | AU\$ / R On 19-September-11 | 6.60   | C            | Foreign Exchange Future | 0.72000   | 0.67000                         | 0             |
| 01/02/2011 | AU\$ / R On 19-September-11 | 6.60   | P            | Foreign Exchange Future | 0.07300   | 0.08400                         | 0             |
| 01/02/2011 | AU\$ / R On 19-September-11 | 6.65   | C            | Foreign Exchange Future | 0.67700   | 0.62700                         | 0             |
| 01/02/2011 | AU\$ / R On 19-September-11 | 6.65   | P            | Foreign Exchange Future | 0.08000   | 0.09100                         | 0             |
| 01/02/2011 | AU\$ / R On 19-September-11 | 6.70   | C            | Foreign Exchange Future | 0.63500   | 0.58600                         | 0             |
| 01/02/2011 | AU\$ / R On 19-September-11 | 6.70   | P            | Foreign Exchange Future | 0.08800   | 0.10000                         | 0             |
| 01/02/2011 | AU\$ / R On 14-March-11     | 6.75   | C            | Foreign Exchange Future | 0.47800   | 0.42000                         | 0             |
| 01/02/2011 | AU\$ / R On 14-March-11     | 6.75   | P            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 01/02/2011 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 1.24400   | 1.18400                         | 0             |
| 01/02/2011 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.44700   | 0.49000                         | 0             |
| 01/02/2011 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 1.21500   | 1.15500                         | 0             |
| 01/02/2011 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.46800   | 0.51100                         | 0             |
| 01/02/2011 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 1.18600   | 1.12700                         | 0             |
| 01/02/2011 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.48900   | 0.53300                         | 0             |
| 01/02/2011 | CAD/ R On 13-June-11        |        |              | Foreign Exchange Future | 7.29550   | 7.31530                         | 0             |
| 01/02/2011 | CAD/ R On 13-June-11        | 6.85   | C            | Foreign Exchange Future | 0.50100   | 0.51900                         | 0             |
| 01/02/2011 | CAD/ R On 13-June-11        | 6.85   | P            | Foreign Exchange Future | 0.05600   | 0.05400                         | 0             |
| 01/02/2011 | CAD/ R On 13-June-11        | 6.90   | C            | Foreign Exchange Future | 0.46100   | 0.47800                         | 0             |
| 01/02/2011 | CAD/ R On 13-June-11        | 6.90   | P            | Foreign Exchange Future | 0.06600   | 0.06300                         | 0             |
| 01/02/2011 | CAD/ R On 13-June-11        | 6.95   | C            | Foreign Exchange Future | 0.42200   | 0.43900                         | 0             |
| 01/02/2011 | CAD/ R On 13-June-11        | 6.95   | P            | Foreign Exchange Future | 0.07700   | 0.07400                         | 0             |
| 01/02/2011 | CAD/ R On 14-March-11       | 7.00   | C            | Foreign Exchange Future | 0.25400   | 0.27100                         | 0             |
| 01/02/2011 | CAD/ R On 14-March-11       | 7.00   | P            | Foreign Exchange Future | 0.04100   | 0.04000                         | 0             |
| 01/02/2011 | CAD/ R On 14-March-11       | 7.05   | C            | Foreign Exchange Future | 0.21500   | 0.23200                         | 0             |
| 01/02/2011 | CAD/ R On 14-March-11       | 7.05   | P            | Foreign Exchange Future | 0.05200   | 0.05100                         | 0             |
| 01/02/2011 | CAD/ R On 14-March-11       | 7.10   | C            | Foreign Exchange Future | 0.17900   | 0.19500                         | 0             |
| 01/02/2011 | CAD/ R On 14-March-11       | 7.10   | P            | Foreign Exchange Future | 0.06600   | 0.06400                         | 0             |
| 01/02/2011 | CHF / R On 13-June-11       |        |              | Foreign Exchange Future | 7.75370   | 7.80090                         | 0             |
| 01/02/2011 | CHF / R On 13-June-11       | 7.05   | C            | Foreign Exchange Future | 0.74700   | 0.79600                         | 0             |
| 01/02/2011 | CHF / R On 13-June-11       | 7.05   | P            | Foreign Exchange Future | 0.04300   | 0.04500                         | 0             |
| 01/02/2011 | CHF / R On 13-June-11       | 7.10   | C            | Foreign Exchange Future | 0.70500   | 0.75300                         | 0             |
| 01/02/2011 | CHF / R On 13-June-11       | 7.10   | P            | Foreign Exchange Future | 0.05100   | 0.05200                         | 0             |
| 01/02/2011 | CHF / R On 13-June-11       | 7.15   | C            | Foreign Exchange Future | 0.66400   | 0.71100                         | 0             |
| 01/02/2011 | CHF / R On 13-June-11       | 7.15   | P            | Foreign Exchange Future | 0.06000   | 0.06000                         | 0             |
| 01/02/2011 | CHF / R On 14-March-11      | 7.20   | C            | Foreign Exchange Future | 0.46900   | 0.51200                         | 0             |
| 01/02/2011 | CHF / R On 14-March-11      | 7.20   | P            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 01/02/2011 | CHF / R On 14-March-11      | 7.25   | C            | Foreign Exchange Future | 0.42500   | 0.46800                         | 0             |
| 01/02/2011 | CHF / R On 14-March-11      | 7.25   | P            | Foreign Exchange Future | 0.03300   | 0.03100                         | 0             |
| 01/02/2011 | CHF / R On 14-March-11      | 7.30   | C            | Foreign Exchange Future | 0.38300   | 0.42400                         | 0             |

| Date       | Contract Details         | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 01/02/2011 | CHF / R On 14-March-11   | 7.30     | P            | Foreign Exchange Future | 0.04100      | 0.03700                         | 0             |
| 01/02/2011 | RAIN On 13-June-11       |          |              | Foreign Exchange Future | 14,482.36000 | 14,498.74000                    | 0             |
| 01/02/2011 | RAIN On 13-June-11       | 13499.99 | C            | Foreign Exchange Future | 982.40000    | 998.80000                       | 0             |
| 01/02/2011 | RAIN On 13-June-11       | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.10000                         | 0             |
| 01/02/2011 | RAIN On 13-June-11       | 13500.00 | C            | Foreign Exchange Future | 982.40000    | 998.70000                       | 0             |
| 01/02/2011 | RAIN On 13-June-11       | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/02/2011 | RAIN On 13-June-11       | 13500.01 | C            | Foreign Exchange Future | 982.40000    | 998.70000                       | 0             |
| 01/02/2011 | RAIN On 13-June-11       | 13500.01 | P            | Foreign Exchange Future | 0.10000      | 0.00000                         | 0             |
| 01/02/2011 | RAIN On 14-March-11      | 13599.99 | C            | Foreign Exchange Future | 689.00000    | 704.30000                       | 0             |
| 01/02/2011 | RAIN On 14-March-11      | 13599.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/02/2011 | RAIN On 14-March-11      | 13600.00 | C            | Foreign Exchange Future | 689.00000    | 704.30000                       | 0             |
| 01/02/2011 | RAIN On 14-March-11      | 13600.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/02/2011 | RAIN On 14-March-11      | 13600.01 | C            | Foreign Exchange Future | 689.00000    | 704.30000                       | 0             |
| 01/02/2011 | RAIN On 14-March-11      | 13600.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 01/02/2011 | YUAN/R On 13-June-11     |          |              | Foreign Exchange Future | 1.10770      | 1.11000                         | 0             |
| 01/02/2011 | YUAN/R On 13-June-11     | 1.00     | C            | Foreign Exchange Future | 0.11230      | 0.11430                         | 0             |
| 01/02/2011 | YUAN/R On 13-June-11     | 1.00     | P            | Foreign Exchange Future | 0.00460      | 0.00430                         | 0             |
| 01/02/2011 | YUAN/R On 13-June-11     | 1.05     | C            | Foreign Exchange Future | 0.07210      | 0.07370                         | 0             |
| 01/02/2011 | YUAN/R On 13-June-11     | 1.05     | P            | Foreign Exchange Future | 0.01440      | 0.01370                         | 0             |
| 01/02/2011 | YUAN/R On 13-June-11     | 1.10     | C            | Foreign Exchange Future | 0.04230      | 0.04350                         | 0             |
| 01/02/2011 | YUAN/R On 13-June-11     | 1.10     | P            | Foreign Exchange Future | 0.03460      | 0.03350                         | 0             |
| 02/02/2011 | \$ / R On 14-December-15 |          |              | Foreign Exchange Future | 9.48780      | 9.47860                         | 0             |
| 02/02/2011 | \$ / R On 13-June-11     | 6.70     | C            | Foreign Exchange Future | 0.65200      | 0.65000                         | 0             |
| 02/02/2011 | \$ / R On 13-June-11     | 6.70     | P            | Foreign Exchange Future | 0.05100      | 0.05700                         | 300           |
| 02/02/2011 | \$ / R On 14-March-11    | 6.85     | C            | Foreign Exchange Future | 0.38200      | 0.37900                         | 8,500         |
| 02/02/2011 | \$ / R On 14-March-11    | 6.85     | P            | Foreign Exchange Future | 0.02900      | 0.03400                         | 0             |
| 02/02/2011 | \$ / R On 13-June-11     | 7.05     | C            | Foreign Exchange Future | 0.39300      | 0.39400                         | 500           |
| 02/02/2011 | \$ / R On 13-June-11     | 7.05     | P            | Foreign Exchange Future | 0.14200      | 0.15100                         | 0             |
| 02/02/2011 | \$ / R On 14-March-11    | 7.10     | C            | Foreign Exchange Future | 0.19100      | 0.19200                         | 3,280         |
| 02/02/2011 | \$ / R On 14-March-11    | 7.10     | P            | Foreign Exchange Future | 0.08800      | 0.09700                         | 3,000         |
| 02/02/2011 | \$ / R On 14-March-11    | 7.15     | C            | Foreign Exchange Future | 0.15900      | 0.16100                         | 600           |
| 02/02/2011 | \$ / R On 14-March-11    | 7.15     | P            | Foreign Exchange Future | 0.10600      | 0.11600                         | 0             |
| 02/02/2011 | \$ / R On 13-June-11     | 7.20     | C            | Foreign Exchange Future | 0.30400      | 0.30600                         | 300           |
| 02/02/2011 | \$ / R On 13-June-11     | 7.20     | P            | Foreign Exchange Future | 0.20300      | 0.21300                         | 0             |
| 02/02/2011 | \$ / R On 13-June-11     | 7.25     | C            | Foreign Exchange Future | 0.27700      | 0.27900                         | 500           |
| 02/02/2011 | \$ / R On 13-June-11     | 7.25     | P            | Foreign Exchange Future | 0.22600      | 0.23600                         | 0             |
| 02/02/2011 | \$ / R On 19-December-11 | 7.30     | C            | Foreign Exchange Future | 0.51900      | 0.52300                         | 0             |
| 02/02/2011 | \$ / R On 19-December-11 | 7.30     | P            | Foreign Exchange Future | 0.30700      | 0.32000                         | 0             |
| 02/02/2011 | \$ / R On 19-December-11 | 7.35     | C            | Foreign Exchange Future | 0.49300      | 0.49700                         | 0             |
| 02/02/2011 | \$ / R On 19-December-11 | 7.35     | P            | Foreign Exchange Future | 0.33100      | 0.34400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | \$ / R On 19-December-11   | 7.40   | C            | Foreign Exchange Future | 0.46800   | 0.47200                         | 0             |
| 02/02/2011 | \$ / R On 19-December-11   | 7.40   | P            | Foreign Exchange Future | 0.35600   | 0.36900                         | 0             |
| 02/02/2011 | \$ / R On 13-June-11       | 7.45   | C            | Foreign Exchange Future | 0.19800   | 0.20100                         | 0             |
| 02/02/2011 | \$ / R On 13-June-11       | 7.45   | P            | Foreign Exchange Future | 0.34700   | 0.35800                         | 0             |
| 02/02/2011 | \$ / R On 13-June-11       | 7.50   | C            | Foreign Exchange Future | 0.18300   | 0.18600                         | 800           |
| 02/02/2011 | \$ / R On 13-June-11       | 7.50   | P            | Foreign Exchange Future | 0.38200   | 0.39300                         | 0             |
| 02/02/2011 | \$ / R On 14-March-11      | 7.55   | C            | Foreign Exchange Future | 0.03600   | 0.03900                         | 871           |
| 02/02/2011 | \$ / R On 14-March-11      | 7.55   | P            | Foreign Exchange Future | 0.38300   | 0.39400                         | 0             |
| 02/02/2011 | \$ / R On 14-March-11      | 7.60   | C            | Foreign Exchange Future | 0.03000   | 0.03200                         | 3,071         |
| 02/02/2011 | \$ / R On 14-March-11      | 7.60   | P            | Foreign Exchange Future | 0.42700   | 0.43700                         | 0             |
| 02/02/2011 | \$ / R On 19-September-11  | 7.80   | C            | Foreign Exchange Future | 0.22000   | 0.22200                         | 2,800         |
| 02/02/2011 | \$ / R On 19-September-11  | 7.80   | P            | Foreign Exchange Future | 0.61200   | 0.62200                         | 0             |
| 02/02/2011 | \$ / R On 14-March-11      | 7.95   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/02/2011 | \$ / R On 14-March-11      | 7.95   | P            | Foreign Exchange Future | 0.75500   | 0.76400                         | 0             |
| 02/02/2011 | \$ / R On 19-September-11  | 8.00   | C            | Foreign Exchange Future | 0.17700   | 0.17900                         | 0             |
| 02/02/2011 | \$ / R On 19-September-11  | 8.00   | P            | Foreign Exchange Future | 0.76900   | 0.77900                         | 0             |
| 02/02/2011 | \$ / R On 19-September-11  | 8.05   | C            | Foreign Exchange Future | 0.16800   | 0.17000                         | 0             |
| 02/02/2011 | \$ / R On 19-September-11  | 8.05   | P            | Foreign Exchange Future | 0.81000   | 0.82000                         | 0             |
| 02/02/2011 | \$ / R On 19-September-11  | 8.10   | C            | Foreign Exchange Future | 0.15900   | 0.16100                         | 0             |
| 02/02/2011 | \$ / R On 19-September-11  | 8.10   | P            | Foreign Exchange Future | 0.85100   | 0.86100                         | 0             |
| 02/02/2011 | \$ / R On 14-March-11      | 8.40   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 3,000         |
| 02/02/2011 | \$ / R On 14-March-11      | 8.40   | P            | Foreign Exchange Future | 1.19900   | 1.20700                         | 0             |
| 02/02/2011 | \$ / R On 14-March-11      | 8.50   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 30,000        |
| 02/02/2011 | \$ / R On 14-March-11      | 8.50   | P            | Foreign Exchange Future | 1.29800   | 1.30600                         | 0             |
| 02/02/2011 | \$ / R On 14-December-15   | 9.15   | C            | Foreign Exchange Future | 1.66700   | 1.68100                         | 0             |
| 02/02/2011 | \$ / R On 14-December-15   | 9.15   | P            | Foreign Exchange Future | 1.32900   | 1.35200                         | 0             |
| 02/02/2011 | \$ / R On 14-December-15   | 9.20   | C            | Foreign Exchange Future | 1.64900   | 1.66300                         | 0             |
| 02/02/2011 | \$ / R On 14-December-15   | 9.20   | P            | Foreign Exchange Future | 1.36100   | 1.38400                         | 0             |
| 02/02/2011 | \$ / R On 14-December-15   | 9.25   | C            | Foreign Exchange Future | 1.63200   | 1.64500                         | 0             |
| 02/02/2011 | \$ / R On 14-December-15   | 9.25   | P            | Foreign Exchange Future | 1.39400   | 1.41600                         | 0             |
| 02/02/2011 | \$ / R On 14-March-11      | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 30,000        |
| 02/02/2011 | \$ / R On 14-March-11      | 10.50  | P            | Foreign Exchange Future | 3.29700   | 3.30500                         | 0             |
| 02/02/2011 | \$ / R MAXI On 13-June-11  |        |              | Foreign Exchange Future | 7.30100   | 7.29310                         | 20            |
| 02/02/2011 | \$ / R MAXI On 14-March-11 | 6.95   | C            | Foreign Exchange Future | 0.29952   | 0.29824                         | 0             |
| 02/02/2011 | \$ / R MAXI On 14-March-11 | 6.95   | P            | Foreign Exchange Future | 0.04612   | 0.05274                         | 0             |
| 02/02/2011 | \$ / R MAXI On 13-June-11  | 7.00   | C            | Foreign Exchange Future | 0.42543   | 0.42612                         | 0             |
| 02/02/2011 | \$ / R MAXI On 13-June-11  | 7.00   | P            | Foreign Exchange Future | 0.12443   | 0.13302                         | 0             |
| 02/02/2011 | \$ / R MAXI On 13-June-11  | 7.05   | C            | Foreign Exchange Future | 0.39262   | 0.39370                         | 0             |
| 02/02/2011 | \$ / R MAXI On 13-June-11  | 7.05   | P            | Foreign Exchange Future | 0.14162   | 0.15060                         | 0             |
| 02/02/2011 | \$ / R MAXI On 13-June-11  | 7.10   | C            | Foreign Exchange Future | 0.36135   | 0.36279                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | \$ / R MAXI On 13-June-11 | 7.10   | P            | Foreign Exchange Future | 0.16035   | 0.16969                         | 0             |
| 02/02/2011 | £ / R On 19-December-11   |        |              | Foreign Exchange Future | 12.10370  | 12.02610                        | 0             |
| 02/02/2011 | £ / R On 13-June-11       | 10.75  | C            | Foreign Exchange Future | 1.12400   | 1.05800                         | 0             |
| 02/02/2011 | £ / R On 13-June-11       | 10.75  | P            | Foreign Exchange Future | 0.06300   | 0.07700                         | 10            |
| 02/02/2011 | £ / R On 19-September-11  | 11.45  | C            | Foreign Exchange Future | 0.82400   | 0.77600                         | 0             |
| 02/02/2011 | £ / R On 19-September-11  | 11.45  | P            | Foreign Exchange Future | 0.31200   | 0.34300                         | 0             |
| 02/02/2011 | £ / R On 19-September-11  | 11.50  | C            | Foreign Exchange Future | 0.79300   | 0.74700                         | 0             |
| 02/02/2011 | £ / R On 19-September-11  | 11.50  | P            | Foreign Exchange Future | 0.33100   | 0.36400                         | 0             |
| 02/02/2011 | £ / R On 19-September-11  | 11.55  | C            | Foreign Exchange Future | 0.76400   | 0.71800                         | 0             |
| 02/02/2011 | £ / R On 19-September-11  | 11.55  | P            | Foreign Exchange Future | 0.35200   | 0.38500                         | 0             |
| 02/02/2011 | £ / R On 19-December-11   | 11.60  | C            | Foreign Exchange Future | 0.91900   | 0.87700                         | 0             |
| 02/02/2011 | £ / R On 19-December-11   | 11.60  | P            | Foreign Exchange Future | 0.41500   | 0.45100                         | 0             |
| 02/02/2011 | £ / R On 19-December-11   | 11.65  | C            | Foreign Exchange Future | 0.89100   | 0.85000                         | 0             |
| 02/02/2011 | £ / R On 19-December-11   | 11.65  | P            | Foreign Exchange Future | 0.43700   | 0.47400                         | 0             |
| 02/02/2011 | £ / R On 19-December-11   | 11.70  | C            | Foreign Exchange Future | 0.86300   | 0.82300                         | 0             |
| 02/02/2011 | £ / R On 19-December-11   | 11.70  | P            | Foreign Exchange Future | 0.45900   | 0.49700                         | 0             |
| 02/02/2011 | £ / R On 14-March-11      | 11.75  | C            | Foreign Exchange Future | 0.18100   | 0.15800                         | 0             |
| 02/02/2011 | £ / R On 14-March-11      | 11.75  | P            | Foreign Exchange Future | 0.26500   | 0.32200                         | 0             |
| 02/02/2011 | £ / R On 13-June-11       | 11.80  | C            | Foreign Exchange Future | 0.40400   | 0.37700                         | 0             |
| 02/02/2011 | £ / R On 13-June-11       | 11.80  | P            | Foreign Exchange Future | 0.39300   | 0.44600                         | 0             |
| 02/02/2011 | £ / R On 13-June-11       | 11.85  | C            | Foreign Exchange Future | 0.38300   | 0.35800                         | 0             |
| 02/02/2011 | £ / R On 13-June-11       | 11.85  | P            | Foreign Exchange Future | 0.42200   | 0.47700                         | 0             |
| 02/02/2011 | £ / R On 13-June-11       | 11.90  | C            | Foreign Exchange Future | 0.36400   | 0.34000                         | 0             |
| 02/02/2011 | £ / R On 13-June-11       | 11.90  | P            | Foreign Exchange Future | 0.45300   | 0.50900                         | 0             |
| 02/02/2011 | £ / R On 14-March-11      | 12.00  | C            | Foreign Exchange Future | 0.10400   | 0.09100                         | 150           |
| 02/02/2011 | £ / R On 14-March-11      | 12.00  | P            | Foreign Exchange Future | 0.43800   | 0.50500                         | 0             |
| 02/02/2011 | £ / R On 14-March-11      | 12.55  | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 870           |
| 02/02/2011 | £ / R On 14-March-11      | 12.55  | P            | Foreign Exchange Future | 0.91200   | 0.99000                         | 0             |
| 02/02/2011 | ¥ / R On 13-June-11       |        |              | Foreign Exchange Future | 0.08970   | 0.08940                         | 573           |
| 02/02/2011 | ¥ / R On 13-June-11       | 0.08   | C            | Foreign Exchange Future | 0.01484   | 0.01455                         | 0             |
| 02/02/2011 | ¥ / R On 13-June-11       | 0.08   | P            | Foreign Exchange Future | 0.00014   | 0.00015                         | 0             |
| 02/02/2011 | ¥ / R On 14-March-11      | 0.08   | C            | Foreign Exchange Future | 0.01141   | 0.01111                         | 0             |
| 02/02/2011 | ¥ / R On 14-March-11      | 0.08   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 02/02/2011 | ¥ / R On 13-June-11       | 0.09   | C            | Foreign Exchange Future | 0.00630   | 0.00611                         | 0             |
| 02/02/2011 | ¥ / R On 13-June-11       | 0.09   | P            | Foreign Exchange Future | 0.00160   | 0.00171                         | 0             |
| 02/02/2011 | ¥ / R On 14-March-11      | 0.09   | C            | Foreign Exchange Future | 0.00275   | 0.00260                         | 0             |
| 02/02/2011 | ¥ / R On 14-March-11      | 0.09   | P            | Foreign Exchange Future | 0.00135   | 0.00150                         | 0             |
| 02/02/2011 | ¥ / R On 13-June-11       | 0.10   | C            | Foreign Exchange Future | 0.00213   | 0.00207                         | 0             |
| 02/02/2011 | ¥ / R On 13-June-11       | 0.10   | P            | Foreign Exchange Future | 0.00743   | 0.00767                         | 0             |
| 02/02/2011 | ¥ / R On 14-March-11      | 0.10   | C            | Foreign Exchange Future | 0.00026   | 0.00026                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | ¥ / R On 14-March-11        | 0.10   | P            | Foreign Exchange Future | 0.00886   | 0.00916                         | 0             |
| 02/02/2011 | € / R On 19-December-11     |        |              | Foreign Exchange Future | 10.31280  | 10.26660                        | 0             |
| 02/02/2011 | € / R On 14-March-11        | 9.50   | C            | Foreign Exchange Future | 0.48200   | 0.44800                         | 10,429        |
| 02/02/2011 | € / R On 14-March-11        | 9.50   | P            | Foreign Exchange Future | 0.04200   | 0.05300                         | 0             |
| 02/02/2011 | € / R On 19-September-11    | 9.60   | C            | Foreign Exchange Future | 0.77100   | 0.74800                         | 0             |
| 02/02/2011 | € / R On 19-September-11    | 9.60   | P            | Foreign Exchange Future | 0.18000   | 0.20300                         | 0             |
| 02/02/2011 | € / R On 19-September-11    | 9.65   | C            | Foreign Exchange Future | 0.73800   | 0.71500                         | 0             |
| 02/02/2011 | € / R On 19-September-11    | 9.65   | P            | Foreign Exchange Future | 0.19700   | 0.22000                         | 0             |
| 02/02/2011 | € / R On 19-September-11    | 9.70   | C            | Foreign Exchange Future | 0.70500   | 0.68300                         | 0             |
| 02/02/2011 | € / R On 19-September-11    | 9.70   | P            | Foreign Exchange Future | 0.21400   | 0.23800                         | 0             |
| 02/02/2011 | € / R On 19-December-11     | 9.75   | C            | Foreign Exchange Future | 0.82600   | 0.79900                         | 0             |
| 02/02/2011 | € / R On 19-December-11     | 9.75   | P            | Foreign Exchange Future | 0.26300   | 0.28200                         | 0             |
| 02/02/2011 | € / R On 19-December-11     | 9.80   | C            | Foreign Exchange Future | 0.79500   | 0.76800                         | 0             |
| 02/02/2011 | € / R On 19-December-11     | 9.80   | P            | Foreign Exchange Future | 0.28200   | 0.30100                         | 0             |
| 02/02/2011 | € / R On 19-December-11     | 9.85   | C            | Foreign Exchange Future | 0.76500   | 0.73900                         | 0             |
| 02/02/2011 | € / R On 19-December-11     | 9.85   | P            | Foreign Exchange Future | 0.30200   | 0.32200                         | 0             |
| 02/02/2011 | € / R On 14-March-11        | 10.00  | C            | Foreign Exchange Future | 0.14800   | 0.13700                         | 500           |
| 02/02/2011 | € / R On 14-March-11        | 10.00  | P            | Foreign Exchange Future | 0.20800   | 0.24200                         | 0             |
| 02/02/2011 | € / R On 14-March-11        | 10.10  | C            | Foreign Exchange Future | 0.11300   | 0.10500                         | 100           |
| 02/02/2011 | € / R On 14-March-11        | 10.10  | P            | Foreign Exchange Future | 0.27300   | 0.31000                         | 0             |
| 02/02/2011 | € / R On 14-March-11        | 10.40  | C            | Foreign Exchange Future | 0.04900   | 0.04600                         | 14,937        |
| 02/02/2011 | € / R On 14-March-11        | 10.40  | P            | Foreign Exchange Future | 0.50900   | 0.55100                         | 0             |
| 02/02/2011 | € / R On 14-March-11        | 10.50  | C            | Foreign Exchange Future | 0.03700   | 0.03500                         | 4,508         |
| 02/02/2011 | € / R On 14-March-11        | 10.50  | P            | Foreign Exchange Future | 0.59700   | 0.64000                         | 0             |
| 02/02/2011 | AU\$ / R On 14-December-15  |        |              | Foreign Exchange Future | 8.04540   | 8.04740                         | 0             |
| 02/02/2011 | AU\$ / R On 19-September-11 | 6.60   | C            | Foreign Exchange Future | 0.73300   | 0.72000                         | 0             |
| 02/02/2011 | AU\$ / R On 19-September-11 | 6.60   | P            | Foreign Exchange Future | 0.07100   | 0.07300                         | 0             |
| 02/02/2011 | AU\$ / R On 19-September-11 | 6.65   | C            | Foreign Exchange Future | 0.69000   | 0.67700                         | 0             |
| 02/02/2011 | AU\$ / R On 19-September-11 | 6.65   | P            | Foreign Exchange Future | 0.07800   | 0.08000                         | 0             |
| 02/02/2011 | AU\$ / R On 19-September-11 | 6.70   | C            | Foreign Exchange Future | 0.64700   | 0.63500                         | 0             |
| 02/02/2011 | AU\$ / R On 19-September-11 | 6.70   | P            | Foreign Exchange Future | 0.08500   | 0.08800                         | 0             |
| 02/02/2011 | AU\$ / R On 14-March-11     | 6.75   | C            | Foreign Exchange Future | 0.49200   | 0.47800                         | 0             |
| 02/02/2011 | AU\$ / R On 14-March-11     | 6.75   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 02/02/2011 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 1.24100   | 1.24400                         | 0             |
| 02/02/2011 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.44600   | 0.44700                         | 0             |
| 02/02/2011 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 1.21300   | 1.21500                         | 0             |
| 02/02/2011 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.46800   | 0.46800                         | 0             |
| 02/02/2011 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 1.18500   | 1.18600                         | 0             |
| 02/02/2011 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.49000   | 0.48900                         | 0             |
| 02/02/2011 | CAD/ R On 13-June-11        |        |              | Foreign Exchange Future | 7.37440   | 7.29550                         | 0             |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 02/02/2011 | CAD/ R On 13-June-11   | 6.85     | C            | Foreign Exchange Future | 0.56500      | 0.50100                         | 0             |
| 02/02/2011 | CAD/ R On 13-June-11   | 6.85     | P            | Foreign Exchange Future | 0.04100      | 0.05600                         | 0             |
| 02/02/2011 | CAD/ R On 13-June-11   | 6.90     | C            | Foreign Exchange Future | 0.52200      | 0.46100                         | 0             |
| 02/02/2011 | CAD/ R On 13-June-11   | 6.90     | P            | Foreign Exchange Future | 0.04800      | 0.06600                         | 0             |
| 02/02/2011 | CAD/ R On 13-June-11   | 6.95     | C            | Foreign Exchange Future | 0.48100      | 0.42200                         | 0             |
| 02/02/2011 | CAD/ R On 13-June-11   | 6.95     | P            | Foreign Exchange Future | 0.05700      | 0.07700                         | 0             |
| 02/02/2011 | CAD/ R On 14-March-11  | 7.00     | C            | Foreign Exchange Future | 0.31600      | 0.25400                         | 0             |
| 02/02/2011 | CAD/ R On 14-March-11  | 7.00     | P            | Foreign Exchange Future | 0.02500      | 0.04100                         | 0             |
| 02/02/2011 | CAD/ R On 14-March-11  | 7.05     | C            | Foreign Exchange Future | 0.27400      | 0.21500                         | 0             |
| 02/02/2011 | CAD/ R On 14-March-11  | 7.05     | P            | Foreign Exchange Future | 0.03300      | 0.05200                         | 0             |
| 02/02/2011 | CAD/ R On 14-March-11  | 7.10     | C            | Foreign Exchange Future | 0.23300      | 0.17900                         | 0             |
| 02/02/2011 | CAD/ R On 14-March-11  | 7.10     | P            | Foreign Exchange Future | 0.04200      | 0.06600                         | 0             |
| 02/02/2011 | CHF / R On 13-June-11  |          |              | Foreign Exchange Future | 7.79950      | 7.75370                         | 0             |
| 02/02/2011 | CHF / R On 13-June-11  | 7.05     | C            | Foreign Exchange Future | 0.78600      | 0.74700                         | 0             |
| 02/02/2011 | CHF / R On 13-June-11  | 7.05     | P            | Foreign Exchange Future | 0.03700      | 0.04300                         | 0             |
| 02/02/2011 | CHF / R On 13-June-11  | 7.10     | C            | Foreign Exchange Future | 0.74300      | 0.70500                         | 0             |
| 02/02/2011 | CHF / R On 13-June-11  | 7.10     | P            | Foreign Exchange Future | 0.04400      | 0.05100                         | 0             |
| 02/02/2011 | CHF / R On 13-June-11  | 7.15     | C            | Foreign Exchange Future | 0.70200      | 0.66400                         | 0             |
| 02/02/2011 | CHF / R On 13-June-11  | 7.15     | P            | Foreign Exchange Future | 0.05300      | 0.06000                         | 0             |
| 02/02/2011 | CHF / R On 14-March-11 | 7.20     | C            | Foreign Exchange Future | 0.50900      | 0.46900                         | 0             |
| 02/02/2011 | CHF / R On 14-March-11 | 7.20     | P            | Foreign Exchange Future | 0.02100      | 0.02700                         | 0             |
| 02/02/2011 | CHF / R On 14-March-11 | 7.25     | C            | Foreign Exchange Future | 0.46400      | 0.42500                         | 0             |
| 02/02/2011 | CHF / R On 14-March-11 | 7.25     | P            | Foreign Exchange Future | 0.02600      | 0.03300                         | 0             |
| 02/02/2011 | CHF / R On 14-March-11 | 7.30     | C            | Foreign Exchange Future | 0.42000      | 0.38300                         | 0             |
| 02/02/2011 | CHF / R On 14-March-11 | 7.30     | P            | Foreign Exchange Future | 0.03200      | 0.04100                         | 0             |
| 02/02/2011 | RAIN On 13-June-11     |          |              | Foreign Exchange Future | 14,548.42000 | 14,482.36000                    | 0             |
| 02/02/2011 | RAIN On 13-June-11     | 13499.99 | C            | Foreign Exchange Future | 1,048.40000  | 982.40000                       | 0             |
| 02/02/2011 | RAIN On 13-June-11     | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/02/2011 | RAIN On 13-June-11     | 13500.00 | C            | Foreign Exchange Future | 1,048.40000  | 982.40000                       | 0             |
| 02/02/2011 | RAIN On 13-June-11     | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/02/2011 | RAIN On 13-June-11     | 13500.01 | C            | Foreign Exchange Future | 1,048.40000  | 982.40000                       | 0             |
| 02/02/2011 | RAIN On 13-June-11     | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.10000                         | 0             |
| 02/02/2011 | RAIN On 14-March-11    | 13599.99 | C            | Foreign Exchange Future | 753.90000    | 689.00000                       | 0             |
| 02/02/2011 | RAIN On 14-March-11    | 13599.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/02/2011 | RAIN On 14-March-11    | 13600.00 | C            | Foreign Exchange Future | 753.90000    | 689.00000                       | 0             |
| 02/02/2011 | RAIN On 14-March-11    | 13600.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/02/2011 | RAIN On 14-March-11    | 13600.01 | C            | Foreign Exchange Future | 753.90000    | 689.00000                       | 0             |
| 02/02/2011 | RAIN On 14-March-11    | 13600.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 02/02/2011 | YUAN/R On 13-June-11   |          |              | Foreign Exchange Future | 1.11520      | 1.10770                         | 0             |
| 02/02/2011 | YUAN/R On 13-June-11   | 1.00     | C            | Foreign Exchange Future | 0.11850      | 0.11230                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/02/2011 | YUAN/R On 13-June-11      | 1.00   | P            | Foreign Exchange Future | 0.00330   | 0.00460                         | 0             |
| 02/02/2011 | YUAN/R On 13-June-11      | 1.05   | C            | Foreign Exchange Future | 0.07690   | 0.07210                         | 0             |
| 02/02/2011 | YUAN/R On 13-June-11      | 1.05   | P            | Foreign Exchange Future | 0.01170   | 0.01440                         | 0             |
| 02/02/2011 | YUAN/R On 13-June-11      | 1.10   | C            | Foreign Exchange Future | 0.04540   | 0.04230                         | 0             |
| 02/02/2011 | YUAN/R On 13-June-11      | 1.10   | P            | Foreign Exchange Future | 0.03020   | 0.03460                         | 0             |
| 03/02/2011 | \$ / R On 14-December-15  |        |              | Foreign Exchange Future | 9.58070   | 9.48780                         | 0             |
| 03/02/2011 | \$ / R On 13-June-11      | 6.70   | C            | Foreign Exchange Future | 0.71800   | 0.65200                         | 0             |
| 03/02/2011 | \$ / R On 13-June-11      | 6.70   | P            | Foreign Exchange Future | 0.03800   | 0.05100                         | 300           |
| 03/02/2011 | \$ / R On 14-March-11     | 6.85   | C            | Foreign Exchange Future | 0.45800   | 0.38200                         | 8,500         |
| 03/02/2011 | \$ / R On 14-March-11     | 6.85   | P            | Foreign Exchange Future | 0.01800   | 0.02900                         | 0             |
| 03/02/2011 | \$ / R On 13-June-11      | 7.05   | C            | Foreign Exchange Future | 0.44300   | 0.39300                         | 500           |
| 03/02/2011 | \$ / R On 13-June-11      | 7.05   | P            | Foreign Exchange Future | 0.11300   | 0.14200                         | 0             |
| 03/02/2011 | \$ / R On 14-March-11     | 7.10   | C            | Foreign Exchange Future | 0.24900   | 0.19100                         | 3,280         |
| 03/02/2011 | \$ / R On 14-March-11     | 7.10   | P            | Foreign Exchange Future | 0.05900   | 0.08800                         | 3,000         |
| 03/02/2011 | \$ / R On 14-March-11     | 7.15   | C            | Foreign Exchange Future | 0.21300   | 0.15900                         | 600           |
| 03/02/2011 | \$ / R On 14-March-11     | 7.15   | P            | Foreign Exchange Future | 0.07300   | 0.10600                         | 0             |
| 03/02/2011 | \$ / R On 13-June-11      | 7.20   | C            | Foreign Exchange Future | 0.34600   | 0.30400                         | 300           |
| 03/02/2011 | \$ / R On 13-June-11      | 7.20   | P            | Foreign Exchange Future | 0.16600   | 0.20300                         | 0             |
| 03/02/2011 | \$ / R On 13-June-11      | 7.25   | C            | Foreign Exchange Future | 0.31600   | 0.27700                         | 500           |
| 03/02/2011 | \$ / R On 13-June-11      | 7.25   | P            | Foreign Exchange Future | 0.18600   | 0.22600                         | 0             |
| 03/02/2011 | \$ / R On 19-December-11  | 7.30   | C            | Foreign Exchange Future | 0.57300   | 0.51900                         | 0             |
| 03/02/2011 | \$ / R On 19-December-11  | 7.30   | P            | Foreign Exchange Future | 0.26700   | 0.30700                         | 0             |
| 03/02/2011 | \$ / R On 19-December-11  | 7.35   | C            | Foreign Exchange Future | 0.54500   | 0.49300                         | 0             |
| 03/02/2011 | \$ / R On 19-December-11  | 7.35   | P            | Foreign Exchange Future | 0.28900   | 0.33100                         | 0             |
| 03/02/2011 | \$ / R On 19-December-11  | 7.40   | C            | Foreign Exchange Future | 0.51700   | 0.46800                         | 0             |
| 03/02/2011 | \$ / R On 19-December-11  | 7.40   | P            | Foreign Exchange Future | 0.31100   | 0.35600                         | 0             |
| 03/02/2011 | \$ / R On 13-June-11      | 7.45   | C            | Foreign Exchange Future | 0.22000   | 0.19800                         | 0             |
| 03/02/2011 | \$ / R On 13-June-11      | 7.45   | P            | Foreign Exchange Future | 0.29000   | 0.34700                         | 0             |
| 03/02/2011 | \$ / R On 13-June-11      | 7.50   | C            | Foreign Exchange Future | 0.20200   | 0.18300                         | 800           |
| 03/02/2011 | \$ / R On 13-June-11      | 7.50   | P            | Foreign Exchange Future | 0.32200   | 0.38200                         | 0             |
| 03/02/2011 | \$ / R On 14-March-11     | 7.55   | C            | Foreign Exchange Future | 0.04700   | 0.03600                         | 871           |
| 03/02/2011 | \$ / R On 14-March-11     | 7.55   | P            | Foreign Exchange Future | 0.30700   | 0.38300                         | 0             |
| 03/02/2011 | \$ / R On 14-March-11     | 7.60   | C            | Foreign Exchange Future | 0.03900   | 0.03000                         | 3,071         |
| 03/02/2011 | \$ / R On 14-March-11     | 7.60   | P            | Foreign Exchange Future | 0.34900   | 0.42700                         | 0             |
| 03/02/2011 | \$ / R On 19-September-11 | 7.80   | C            | Foreign Exchange Future | 0.23900   | 0.22000                         | 2,800         |
| 03/02/2011 | \$ / R On 19-September-11 | 7.80   | P            | Foreign Exchange Future | 0.54700   | 0.61200                         | 0             |
| 03/02/2011 | \$ / R On 14-March-11     | 7.95   | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 03/02/2011 | \$ / R On 14-March-11     | 7.95   | P            | Foreign Exchange Future | 0.67000   | 0.75500                         | 0             |
| 03/02/2011 | \$ / R On 19-September-11 | 8.00   | C            | Foreign Exchange Future | 0.19100   | 0.17700                         | 0             |
| 03/02/2011 | \$ / R On 19-September-11 | 8.00   | P            | Foreign Exchange Future | 0.69900   | 0.76900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | \$ / R On 19-September-11  | 8.05   | C            | Foreign Exchange Future | 0.18100   | 0.16800                         | 0             |
| 03/02/2011 | \$ / R On 19-September-11  | 8.05   | P            | Foreign Exchange Future | 0.73900   | 0.81000                         | 0             |
| 03/02/2011 | \$ / R On 19-September-11  | 8.10   | C            | Foreign Exchange Future | 0.17200   | 0.15900                         | 0             |
| 03/02/2011 | \$ / R On 19-September-11  | 8.10   | P            | Foreign Exchange Future | 0.78000   | 0.85100                         | 0             |
| 03/02/2011 | \$ / R On 14-March-11      | 8.40   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 3,000         |
| 03/02/2011 | \$ / R On 14-March-11      | 8.40   | P            | Foreign Exchange Future | 1.11200   | 1.19900                         | 0             |
| 03/02/2011 | \$ / R On 14-March-11      | 8.50   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 30,000        |
| 03/02/2011 | \$ / R On 14-March-11      | 8.50   | P            | Foreign Exchange Future | 1.21100   | 1.29800                         | 0             |
| 03/02/2011 | \$ / R On 14-December-15   | 9.15   | C            | Foreign Exchange Future | 1.72500   | 1.66700                         | 0             |
| 03/02/2011 | \$ / R On 14-December-15   | 9.15   | P            | Foreign Exchange Future | 1.29400   | 1.32900                         | 0             |
| 03/02/2011 | \$ / R On 14-December-15   | 9.20   | C            | Foreign Exchange Future | 1.70400   | 1.64900                         | 0             |
| 03/02/2011 | \$ / R On 14-December-15   | 9.20   | P            | Foreign Exchange Future | 1.32300   | 1.36100                         | 0             |
| 03/02/2011 | \$ / R On 14-December-15   | 9.25   | C            | Foreign Exchange Future | 1.68400   | 1.63200                         | 0             |
| 03/02/2011 | \$ / R On 14-December-15   | 9.25   | P            | Foreign Exchange Future | 1.35300   | 1.39400                         | 0             |
| 03/02/2011 | \$ / R On 14-March-11      | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 30,000        |
| 03/02/2011 | \$ / R On 14-March-11      | 10.50  | P            | Foreign Exchange Future | 3.21000   | 3.29700                         | 0             |
| 03/02/2011 | \$ / R MAXI On 13-June-11  |        |              | Foreign Exchange Future | 7.38050   | 7.30100                         | 20            |
| 03/02/2011 | \$ / R MAXI On 14-March-11 | 6.95   | C            | Foreign Exchange Future | 0.36995   | 0.29952                         | 0             |
| 03/02/2011 | \$ / R MAXI On 14-March-11 | 6.95   | P            | Foreign Exchange Future | 0.02995   | 0.04612                         | 0             |
| 03/02/2011 | \$ / R MAXI On 13-June-11  | 7.00   | C            | Foreign Exchange Future | 0.47801   | 0.42543                         | 0             |
| 03/02/2011 | \$ / R MAXI On 13-June-11  | 7.00   | P            | Foreign Exchange Future | 0.09751   | 0.12443                         | 0             |
| 03/02/2011 | \$ / R MAXI On 13-June-11  | 7.05   | C            | Foreign Exchange Future | 0.44265   | 0.39262                         | 0             |
| 03/02/2011 | \$ / R MAXI On 13-June-11  | 7.05   | P            | Foreign Exchange Future | 0.11215   | 0.14162                         | 0             |
| 03/02/2011 | \$ / R MAXI On 13-June-11  | 7.10   | C            | Foreign Exchange Future | 0.40877   | 0.36135                         | 0             |
| 03/02/2011 | \$ / R MAXI On 13-June-11  | 7.10   | P            | Foreign Exchange Future | 0.12827   | 0.16035                         | 0             |
| 03/02/2011 | £ / R On 19-December-11    |        |              | Foreign Exchange Future | 12.22770  | 12.10370                        | 0             |
| 03/02/2011 | £ / R On 13-June-11        | 10.75  | C            | Foreign Exchange Future | 1.21400   | 1.12400                         | 0             |
| 03/02/2011 | £ / R On 13-June-11        | 10.75  | P            | Foreign Exchange Future | 0.05400   | 0.06300                         | 10            |
| 03/02/2011 | £ / R On 19-September-11   | 11.45  | C            | Foreign Exchange Future | 0.89300   | 0.82400                         | 0             |
| 03/02/2011 | £ / R On 19-September-11   | 11.45  | P            | Foreign Exchange Future | 0.27500   | 0.31200                         | 0             |
| 03/02/2011 | £ / R On 19-September-11   | 11.50  | C            | Foreign Exchange Future | 0.86100   | 0.79300                         | 0             |
| 03/02/2011 | £ / R On 19-September-11   | 11.50  | P            | Foreign Exchange Future | 0.29300   | 0.33100                         | 0             |
| 03/02/2011 | £ / R On 19-September-11   | 11.55  | C            | Foreign Exchange Future | 0.83000   | 0.76400                         | 0             |
| 03/02/2011 | £ / R On 19-September-11   | 11.55  | P            | Foreign Exchange Future | 0.31200   | 0.35200                         | 0             |
| 03/02/2011 | £ / R On 19-December-11    | 11.60  | C            | Foreign Exchange Future | 0.99700   | 0.91900                         | 0             |
| 03/02/2011 | £ / R On 19-December-11    | 11.60  | P            | Foreign Exchange Future | 0.36900   | 0.41500                         | 0             |
| 03/02/2011 | £ / R On 19-December-11    | 11.65  | C            | Foreign Exchange Future | 0.96700   | 0.89100                         | 0             |
| 03/02/2011 | £ / R On 19-December-11    | 11.65  | P            | Foreign Exchange Future | 0.38900   | 0.43700                         | 0             |
| 03/02/2011 | £ / R On 19-December-11    | 11.70  | C            | Foreign Exchange Future | 0.93800   | 0.86300                         | 0             |
| 03/02/2011 | £ / R On 19-December-11    | 11.70  | P            | Foreign Exchange Future | 0.41000   | 0.45900                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | £ / R On 14-March-11     | 11.75  | C            | Foreign Exchange Future | 0.22700   | 0.18100                         | 0             |
| 03/02/2011 | £ / R On 14-March-11     | 11.75  | P            | Foreign Exchange Future | 0.19900   | 0.26500                         | 0             |
| 03/02/2011 | £ / R On 13-June-11      | 11.80  | C            | Foreign Exchange Future | 0.45300   | 0.40400                         | 0             |
| 03/02/2011 | £ / R On 13-June-11      | 11.80  | P            | Foreign Exchange Future | 0.34300   | 0.39300                         | 0             |
| 03/02/2011 | £ / R On 13-June-11      | 11.85  | C            | Foreign Exchange Future | 0.42700   | 0.38300                         | 0             |
| 03/02/2011 | £ / R On 13-June-11      | 11.85  | P            | Foreign Exchange Future | 0.36700   | 0.42200                         | 0             |
| 03/02/2011 | £ / R On 13-June-11      | 11.90  | C            | Foreign Exchange Future | 0.40300   | 0.36400                         | 0             |
| 03/02/2011 | £ / R On 13-June-11      | 11.90  | P            | Foreign Exchange Future | 0.39300   | 0.45300                         | 0             |
| 03/02/2011 | £ / R On 14-March-11     | 12.00  | C            | Foreign Exchange Future | 0.13300   | 0.10400                         | 150           |
| 03/02/2011 | £ / R On 14-March-11     | 12.00  | P            | Foreign Exchange Future | 0.35500   | 0.43800                         | 0             |
| 03/02/2011 | £ / R On 14-March-11     | 12.55  | C            | Foreign Exchange Future | 0.03600   | 0.02800                         | 870           |
| 03/02/2011 | £ / R On 14-March-11     | 12.55  | P            | Foreign Exchange Future | 0.80800   | 0.91200                         | 0             |
| 03/02/2011 | ¥ / R On 13-June-11      |        |              | Foreign Exchange Future | 0.09030   | 0.08970                         | 573           |
| 03/02/2011 | ¥ / R On 13-June-11      | 0.08   | C            | Foreign Exchange Future | 0.01542   | 0.01484                         | 0             |
| 03/02/2011 | ¥ / R On 13-June-11      | 0.08   | P            | Foreign Exchange Future | 0.00012   | 0.00014                         | 0             |
| 03/02/2011 | ¥ / R On 14-March-11     | 0.08   | C            | Foreign Exchange Future | 0.01211   | 0.01141                         | 0             |
| 03/02/2011 | ¥ / R On 14-March-11     | 0.08   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 03/02/2011 | ¥ / R On 13-June-11      | 0.09   | C            | Foreign Exchange Future | 0.00669   | 0.00630                         | 0             |
| 03/02/2011 | ¥ / R On 13-June-11      | 0.09   | P            | Foreign Exchange Future | 0.00139   | 0.00160                         | 0             |
| 03/02/2011 | ¥ / R On 14-March-11     | 0.09   | C            | Foreign Exchange Future | 0.00318   | 0.00275                         | 0             |
| 03/02/2011 | ¥ / R On 14-March-11     | 0.09   | P            | Foreign Exchange Future | 0.00108   | 0.00135                         | 0             |
| 03/02/2011 | ¥ / R On 13-June-11      | 0.10   | C            | Foreign Exchange Future | 0.00225   | 0.00213                         | 0             |
| 03/02/2011 | ¥ / R On 13-June-11      | 0.10   | P            | Foreign Exchange Future | 0.00695   | 0.00743                         | 0             |
| 03/02/2011 | ¥ / R On 14-March-11     | 0.10   | C            | Foreign Exchange Future | 0.00029   | 0.00026                         | 0             |
| 03/02/2011 | ¥ / R On 14-March-11     | 0.10   | P            | Foreign Exchange Future | 0.00819   | 0.00886                         | 0             |
| 03/02/2011 | € / R On 19-December-11  |        |              | Foreign Exchange Future | 10.32720  | 10.31280                        | 0             |
| 03/02/2011 | € / R On 14-March-11     | 9.50   | C            | Foreign Exchange Future | 0.48300   | 0.48200                         | 10,429        |
| 03/02/2011 | € / R On 14-March-11     | 9.50   | P            | Foreign Exchange Future | 0.03900   | 0.04200                         | 0             |
| 03/02/2011 | € / R On 19-September-11 | 9.60   | C            | Foreign Exchange Future | 0.76900   | 0.77100                         | 0             |
| 03/02/2011 | € / R On 19-September-11 | 9.60   | P            | Foreign Exchange Future | 0.17900   | 0.18000                         | 0             |
| 03/02/2011 | € / R On 19-September-11 | 9.65   | C            | Foreign Exchange Future | 0.73500   | 0.73800                         | 0             |
| 03/02/2011 | € / R On 19-September-11 | 9.65   | P            | Foreign Exchange Future | 0.19500   | 0.19700                         | 0             |
| 03/02/2011 | € / R On 19-September-11 | 9.70   | C            | Foreign Exchange Future | 0.70200   | 0.70500                         | 0             |
| 03/02/2011 | € / R On 19-September-11 | 9.70   | P            | Foreign Exchange Future | 0.21200   | 0.21400                         | 0             |
| 03/02/2011 | € / R On 19-December-11  | 9.75   | C            | Foreign Exchange Future | 0.83300   | 0.82600                         | 0             |
| 03/02/2011 | € / R On 19-December-11  | 9.75   | P            | Foreign Exchange Future | 0.25600   | 0.26300                         | 0             |
| 03/02/2011 | € / R On 19-December-11  | 9.80   | C            | Foreign Exchange Future | 0.80100   | 0.79500                         | 0             |
| 03/02/2011 | € / R On 19-December-11  | 9.80   | P            | Foreign Exchange Future | 0.27400   | 0.28200                         | 0             |
| 03/02/2011 | € / R On 19-December-11  | 9.85   | C            | Foreign Exchange Future | 0.77100   | 0.76500                         | 0             |
| 03/02/2011 | € / R On 19-December-11  | 9.85   | P            | Foreign Exchange Future | 0.29400   | 0.30200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/02/2011 | € / R On 14-March-11        | 10.00  | C            | Foreign Exchange Future | 0.14300   | 0.14800                         | 500           |
| 03/02/2011 | € / R On 14-March-11        | 10.00  | P            | Foreign Exchange Future | 0.19900   | 0.20800                         | 0             |
| 03/02/2011 | € / R On 14-March-11        | 10.10  | C            | Foreign Exchange Future | 0.10800   | 0.11300                         | 100           |
| 03/02/2011 | € / R On 14-March-11        | 10.10  | P            | Foreign Exchange Future | 0.26400   | 0.27300                         | 0             |
| 03/02/2011 | € / R On 14-March-11        | 10.40  | C            | Foreign Exchange Future | 0.04500   | 0.04900                         | 14,937        |
| 03/02/2011 | € / R On 14-March-11        | 10.40  | P            | Foreign Exchange Future | 0.50100   | 0.50900                         | 0             |
| 03/02/2011 | € / R On 14-March-11        | 10.50  | C            | Foreign Exchange Future | 0.03300   | 0.03700                         | 4,508         |
| 03/02/2011 | € / R On 14-March-11        | 10.50  | P            | Foreign Exchange Future | 0.58900   | 0.59700                         | 0             |
| 03/02/2011 | AU\$ / R On 14-December-15  |        |              | Foreign Exchange Future | 8.17970   | 8.04540                         | 0             |
| 03/02/2011 | AU\$ / R On 19-September-11 | 6.60   | C            | Foreign Exchange Future | 0.82700   | 0.73300                         | 0             |
| 03/02/2011 | AU\$ / R On 19-September-11 | 6.60   | P            | Foreign Exchange Future | 0.06100   | 0.07100                         | 0             |
| 03/02/2011 | AU\$ / R On 19-September-11 | 6.65   | C            | Foreign Exchange Future | 0.78200   | 0.69000                         | 0             |
| 03/02/2011 | AU\$ / R On 19-September-11 | 6.65   | P            | Foreign Exchange Future | 0.06600   | 0.07800                         | 0             |
| 03/02/2011 | AU\$ / R On 19-September-11 | 6.70   | C            | Foreign Exchange Future | 0.73800   | 0.64700                         | 0             |
| 03/02/2011 | AU\$ / R On 19-September-11 | 6.70   | P            | Foreign Exchange Future | 0.07200   | 0.08500                         | 0             |
| 03/02/2011 | AU\$ / R On 14-March-11     | 6.75   | C            | Foreign Exchange Future | 0.59800   | 0.49200                         | 0             |
| 03/02/2011 | AU\$ / R On 14-March-11     | 6.75   | P            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 03/02/2011 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 1.33500   | 1.24100                         | 0             |
| 03/02/2011 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.40500   | 0.44600                         | 0             |
| 03/02/2011 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 1.30500   | 1.21300                         | 0             |
| 03/02/2011 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.42500   | 0.46800                         | 0             |
| 03/02/2011 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 1.27500   | 1.18500                         | 0             |
| 03/02/2011 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.44500   | 0.49000                         | 0             |
| 03/02/2011 | CAD/ R On 13-June-11        |        |              | Foreign Exchange Future | 7.44320   | 7.37440                         | 0             |
| 03/02/2011 | CAD/ R On 13-June-11        | 6.85   | C            | Foreign Exchange Future | 0.62500   | 0.56500                         | 0             |
| 03/02/2011 | CAD/ R On 13-June-11        | 6.85   | P            | Foreign Exchange Future | 0.03200   | 0.04100                         | 0             |
| 03/02/2011 | CAD/ R On 13-June-11        | 6.90   | C            | Foreign Exchange Future | 0.58200   | 0.52200                         | 0             |
| 03/02/2011 | CAD/ R On 13-June-11        | 6.90   | P            | Foreign Exchange Future | 0.03900   | 0.04800                         | 0             |
| 03/02/2011 | CAD/ R On 13-June-11        | 6.95   | C            | Foreign Exchange Future | 0.53900   | 0.48100                         | 0             |
| 03/02/2011 | CAD/ R On 13-June-11        | 6.95   | P            | Foreign Exchange Future | 0.04600   | 0.05700                         | 0             |
| 03/02/2011 | CAD/ R On 14-March-11       | 7.00   | C            | Foreign Exchange Future | 0.38400   | 0.31600                         | 0             |
| 03/02/2011 | CAD/ R On 14-March-11       | 7.00   | P            | Foreign Exchange Future | 0.01600   | 0.02500                         | 0             |
| 03/02/2011 | CAD/ R On 14-March-11       | 7.05   | C            | Foreign Exchange Future | 0.33900   | 0.27400                         | 0             |
| 03/02/2011 | CAD/ R On 14-March-11       | 7.05   | P            | Foreign Exchange Future | 0.02100   | 0.03300                         | 0             |
| 03/02/2011 | CAD/ R On 14-March-11       | 7.10   | C            | Foreign Exchange Future | 0.29500   | 0.23300                         | 0             |
| 03/02/2011 | CAD/ R On 14-March-11       | 7.10   | P            | Foreign Exchange Future | 0.02700   | 0.04200                         | 0             |
| 03/02/2011 | CHF / R On 13-June-11       |        |              | Foreign Exchange Future | 7.78640   | 7.79950                         | 0             |
| 03/02/2011 | CHF / R On 13-June-11       | 7.05   | C            | Foreign Exchange Future | 0.77500   | 0.78600                         | 0             |
| 03/02/2011 | CHF / R On 13-June-11       | 7.05   | P            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 03/02/2011 | CHF / R On 13-June-11       | 7.10   | C            | Foreign Exchange Future | 0.73200   | 0.74300                         | 0             |

| Date       | Contract Details         | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 03/02/2011 | CHF / R On 13-June-11    | 7.10     | P            | Foreign Exchange Future | 0.04600      | 0.04400                         | 0             |
| 03/02/2011 | CHF / R On 13-June-11    | 7.15     | C            | Foreign Exchange Future | 0.69000      | 0.70200                         | 0             |
| 03/02/2011 | CHF / R On 13-June-11    | 7.15     | P            | Foreign Exchange Future | 0.05400      | 0.05300                         | 0             |
| 03/02/2011 | CHF / R On 14-March-11   | 7.20     | C            | Foreign Exchange Future | 0.50400      | 0.50900                         | 0             |
| 03/02/2011 | CHF / R On 14-March-11   | 7.20     | P            | Foreign Exchange Future | 0.02000      | 0.02100                         | 0             |
| 03/02/2011 | CHF / R On 14-March-11   | 7.25     | C            | Foreign Exchange Future | 0.45900      | 0.46400                         | 0             |
| 03/02/2011 | CHF / R On 14-March-11   | 7.25     | P            | Foreign Exchange Future | 0.02500      | 0.02600                         | 0             |
| 03/02/2011 | CHF / R On 14-March-11   | 7.30     | C            | Foreign Exchange Future | 0.41500      | 0.42000                         | 0             |
| 03/02/2011 | CHF / R On 14-March-11   | 7.30     | P            | Foreign Exchange Future | 0.03100      | 0.03200                         | 0             |
| 03/02/2011 | RAIN On 13-June-11       |          |              | Foreign Exchange Future | 14,626.53000 | 14,548.42000                    | 0             |
| 03/02/2011 | RAIN On 13-June-11       | 13499.99 | C            | Foreign Exchange Future | 1,126.50000  | 1,048.40000                     | 0             |
| 03/02/2011 | RAIN On 13-June-11       | 13499.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/02/2011 | RAIN On 13-June-11       | 13500.00 | C            | Foreign Exchange Future | 1,126.50000  | 1,048.40000                     | 0             |
| 03/02/2011 | RAIN On 13-June-11       | 13500.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/02/2011 | RAIN On 13-June-11       | 13500.01 | C            | Foreign Exchange Future | 1,126.50000  | 1,048.40000                     | 0             |
| 03/02/2011 | RAIN On 13-June-11       | 13500.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/02/2011 | RAIN On 14-March-11      | 13599.99 | C            | Foreign Exchange Future | 846.70000    | 753.90000                       | 0             |
| 03/02/2011 | RAIN On 14-March-11      | 13599.99 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/02/2011 | RAIN On 14-March-11      | 13600.00 | C            | Foreign Exchange Future | 846.70000    | 753.90000                       | 0             |
| 03/02/2011 | RAIN On 14-March-11      | 13600.00 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/02/2011 | RAIN On 14-March-11      | 13600.01 | C            | Foreign Exchange Future | 846.70000    | 753.90000                       | 0             |
| 03/02/2011 | RAIN On 14-March-11      | 13600.01 | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 03/02/2011 | YUAN/R On 13-June-11     |          |              | Foreign Exchange Future | 1.12730      | 1.11520                         | 0             |
| 03/02/2011 | YUAN/R On 13-June-11     | 1.00     | C            | Foreign Exchange Future | 0.13000      | 0.11850                         | 0             |
| 03/02/2011 | YUAN/R On 13-June-11     | 1.00     | P            | Foreign Exchange Future | 0.00270      | 0.00330                         | 0             |
| 03/02/2011 | YUAN/R On 13-June-11     | 1.05     | C            | Foreign Exchange Future | 0.08620      | 0.07690                         | 0             |
| 03/02/2011 | YUAN/R On 13-June-11     | 1.05     | P            | Foreign Exchange Future | 0.00890      | 0.01170                         | 0             |
| 03/02/2011 | YUAN/R On 13-June-11     | 1.10     | C            | Foreign Exchange Future | 0.05140      | 0.04540                         | 0             |
| 03/02/2011 | YUAN/R On 13-June-11     | 1.10     | P            | Foreign Exchange Future | 0.02410      | 0.03020                         | 0             |
| 04/02/2011 | \$ / R On 14-December-15 |          |              | Foreign Exchange Future | 9.59190      | 9.58070                         | 0             |
| 04/02/2011 | \$ / R On 13-June-11     | 6.70     | C            | Foreign Exchange Future | 0.73000      | 0.71800                         | 0             |
| 04/02/2011 | \$ / R On 13-June-11     | 6.70     | P            | Foreign Exchange Future | 0.03800      | 0.03800                         | 300           |
| 04/02/2011 | \$ / R On 14-March-11    | 6.85     | C            | Foreign Exchange Future | 0.47000      | 0.45800                         | 8,500         |
| 04/02/2011 | \$ / R On 14-March-11    | 6.85     | P            | Foreign Exchange Future | 0.01900      | 0.01800                         | 0             |
| 04/02/2011 | \$ / R On 13-June-11     | 7.05     | C            | Foreign Exchange Future | 0.45700      | 0.44300                         | 500           |
| 04/02/2011 | \$ / R On 13-June-11     | 7.05     | P            | Foreign Exchange Future | 0.11500      | 0.11300                         | 0             |
| 04/02/2011 | \$ / R On 14-March-11    | 7.10     | C            | Foreign Exchange Future | 0.26100      | 0.24900                         | 3,280         |
| 04/02/2011 | \$ / R On 14-March-11    | 7.10     | P            | Foreign Exchange Future | 0.06000      | 0.05900                         | 3,000         |
| 04/02/2011 | \$ / R On 14-March-11    | 7.15     | C            | Foreign Exchange Future | 0.22500      | 0.21300                         | 600           |
| 04/02/2011 | \$ / R On 14-March-11    | 7.15     | P            | Foreign Exchange Future | 0.07400      | 0.07300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | \$ / R On 13-June-11      | 7.20   | C            | Foreign Exchange Future | 0.36000   | 0.34600                         | 300           |
| 04/02/2011 | \$ / R On 13-June-11      | 7.20   | P            | Foreign Exchange Future | 0.16800   | 0.16600                         | 0             |
| 04/02/2011 | \$ / R On 13-June-11      | 7.25   | C            | Foreign Exchange Future | 0.33100   | 0.31600                         | 500           |
| 04/02/2011 | \$ / R On 13-June-11      | 7.25   | P            | Foreign Exchange Future | 0.18900   | 0.18600                         | 0             |
| 04/02/2011 | \$ / R On 19-December-11  | 7.30   | C            | Foreign Exchange Future | 0.59100   | 0.57300                         | 0             |
| 04/02/2011 | \$ / R On 19-December-11  | 7.30   | P            | Foreign Exchange Future | 0.27100   | 0.26700                         | 0             |
| 04/02/2011 | \$ / R On 19-December-11  | 7.35   | C            | Foreign Exchange Future | 0.56300   | 0.54500                         | 0             |
| 04/02/2011 | \$ / R On 19-December-11  | 7.35   | P            | Foreign Exchange Future | 0.29300   | 0.28900                         | 0             |
| 04/02/2011 | \$ / R On 19-December-11  | 7.40   | C            | Foreign Exchange Future | 0.53600   | 0.51700                         | 0             |
| 04/02/2011 | \$ / R On 19-December-11  | 7.40   | P            | Foreign Exchange Future | 0.31600   | 0.31100                         | 0             |
| 04/02/2011 | \$ / R On 13-June-11      | 7.45   | C            | Foreign Exchange Future | 0.23300   | 0.22000                         | 0             |
| 04/02/2011 | \$ / R On 13-June-11      | 7.45   | P            | Foreign Exchange Future | 0.29100   | 0.29000                         | 0             |
| 04/02/2011 | \$ / R On 13-June-11      | 7.50   | C            | Foreign Exchange Future | 0.21600   | 0.20200                         | 800           |
| 04/02/2011 | \$ / R On 13-June-11      | 7.50   | P            | Foreign Exchange Future | 0.32400   | 0.32200                         | 0             |
| 04/02/2011 | \$ / R On 14-March-11     | 7.55   | C            | Foreign Exchange Future | 0.05400   | 0.04700                         | 871           |
| 04/02/2011 | \$ / R On 14-March-11     | 7.55   | P            | Foreign Exchange Future | 0.30300   | 0.30700                         | 0             |
| 04/02/2011 | \$ / R On 14-March-11     | 7.60   | C            | Foreign Exchange Future | 0.04500   | 0.03900                         | 3,071         |
| 04/02/2011 | \$ / R On 14-March-11     | 7.60   | P            | Foreign Exchange Future | 0.34400   | 0.34900                         | 0             |
| 04/02/2011 | \$ / R On 19-September-11 | 7.80   | C            | Foreign Exchange Future | 0.25400   | 0.23900                         | 2,800         |
| 04/02/2011 | \$ / R On 19-September-11 | 7.80   | P            | Foreign Exchange Future | 0.55000   | 0.54700                         | 0             |
| 04/02/2011 | \$ / R On 14-March-11     | 7.95   | C            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 04/02/2011 | \$ / R On 14-March-11     | 7.95   | P            | Foreign Exchange Future | 0.66100   | 0.67000                         | 0             |
| 04/02/2011 | \$ / R On 19-September-11 | 8.00   | C            | Foreign Exchange Future | 0.20500   | 0.19100                         | 0             |
| 04/02/2011 | \$ / R On 19-September-11 | 8.00   | P            | Foreign Exchange Future | 0.70100   | 0.69900                         | 0             |
| 04/02/2011 | \$ / R On 19-September-11 | 8.05   | C            | Foreign Exchange Future | 0.19400   | 0.18100                         | 0             |
| 04/02/2011 | \$ / R On 19-September-11 | 8.05   | P            | Foreign Exchange Future | 0.74000   | 0.73900                         | 0             |
| 04/02/2011 | \$ / R On 19-September-11 | 8.10   | C            | Foreign Exchange Future | 0.18400   | 0.17200                         | 0             |
| 04/02/2011 | \$ / R On 19-September-11 | 8.10   | P            | Foreign Exchange Future | 0.78000   | 0.78000                         | 0             |
| 04/02/2011 | \$ / R On 14-March-11     | 8.40   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 3,000         |
| 04/02/2011 | \$ / R On 14-March-11     | 8.40   | P            | Foreign Exchange Future | 1.10100   | 1.11200                         | 0             |
| 04/02/2011 | \$ / R On 14-March-11     | 8.50   | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 30,000        |
| 04/02/2011 | \$ / R On 14-March-11     | 8.50   | P            | Foreign Exchange Future | 1.20100   | 1.21100                         | 0             |
| 04/02/2011 | \$ / R On 14-December-15  | 9.15   | C            | Foreign Exchange Future | 1.75800   | 1.72500                         | 0             |
| 04/02/2011 | \$ / R On 14-December-15  | 9.15   | P            | Foreign Exchange Future | 1.31600   | 1.29400                         | 0             |
| 04/02/2011 | \$ / R On 14-December-15  | 9.20   | C            | Foreign Exchange Future | 1.73800   | 1.70400                         | 0             |
| 04/02/2011 | \$ / R On 14-December-15  | 9.20   | P            | Foreign Exchange Future | 1.34600   | 1.32300                         | 0             |
| 04/02/2011 | \$ / R On 14-December-15  | 9.25   | C            | Foreign Exchange Future | 1.71900   | 1.68400                         | 0             |
| 04/02/2011 | \$ / R On 14-December-15  | 9.25   | P            | Foreign Exchange Future | 1.37700   | 1.35300                         | 0             |
| 04/02/2011 | \$ / R On 14-March-11     | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 30,000        |
| 04/02/2011 | \$ / R On 14-March-11     | 10.50  | P            | Foreign Exchange Future | 3.19900   | 3.21000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | \$ / R MAXI On 13-June-11  |        |              | Foreign Exchange Future | 7.39210   | 7.38050                         | 20            |
| 04/02/2011 | \$ / R MAXI On 14-March-11 | 6.95   | C            | Foreign Exchange Future | 0.38141   | 0.36995                         | 0             |
| 04/02/2011 | \$ / R MAXI On 14-March-11 | 6.95   | P            | Foreign Exchange Future | 0.03061   | 0.02995                         | 0             |
| 04/02/2011 | \$ / R MAXI On 13-June-11  | 7.00   | C            | Foreign Exchange Future | 0.49180   | 0.47801                         | 0             |
| 04/02/2011 | \$ / R MAXI On 13-June-11  | 7.00   | P            | Foreign Exchange Future | 0.09970   | 0.09751                         | 0             |
| 04/02/2011 | \$ / R MAXI On 13-June-11  | 7.05   | C            | Foreign Exchange Future | 0.45660   | 0.44265                         | 0             |
| 04/02/2011 | \$ / R MAXI On 13-June-11  | 7.05   | P            | Foreign Exchange Future | 0.11450   | 0.11215                         | 0             |
| 04/02/2011 | \$ / R MAXI On 13-June-11  | 7.10   | C            | Foreign Exchange Future | 0.42285   | 0.40877                         | 0             |
| 04/02/2011 | \$ / R MAXI On 13-June-11  | 7.10   | P            | Foreign Exchange Future | 0.13075   | 0.12827                         | 0             |
| 04/02/2011 | £ / R On 19-December-11    |        |              | Foreign Exchange Future | 12.17500  | 12.22770                        | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 10.75  | C            | Foreign Exchange Future | 1.16400   | 1.21400                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 10.75  | P            | Foreign Exchange Future | 0.05800   | 0.05400                         | 10            |
| 04/02/2011 | £ / R On 19-September-11   | 11.45  | C            | Foreign Exchange Future | 0.85600   | 0.89300                         | 0             |
| 04/02/2011 | £ / R On 19-September-11   | 11.45  | P            | Foreign Exchange Future | 0.29200   | 0.27500                         | 0             |
| 04/02/2011 | £ / R On 19-September-11   | 11.50  | C            | Foreign Exchange Future | 0.82400   | 0.86100                         | 0             |
| 04/02/2011 | £ / R On 19-September-11   | 11.50  | P            | Foreign Exchange Future | 0.31000   | 0.29300                         | 0             |
| 04/02/2011 | £ / R On 19-September-11   | 11.55  | C            | Foreign Exchange Future | 0.79400   | 0.83000                         | 0             |
| 04/02/2011 | £ / R On 19-September-11   | 11.55  | P            | Foreign Exchange Future | 0.33000   | 0.31200                         | 0             |
| 04/02/2011 | £ / R On 19-December-11    | 11.60  | C            | Foreign Exchange Future | 0.96100   | 0.99700                         | 0             |
| 04/02/2011 | £ / R On 19-December-11    | 11.60  | P            | Foreign Exchange Future | 0.38600   | 0.36900                         | 0             |
| 04/02/2011 | £ / R On 19-December-11    | 11.65  | C            | Foreign Exchange Future | 0.93200   | 0.96700                         | 0             |
| 04/02/2011 | £ / R On 19-December-11    | 11.65  | P            | Foreign Exchange Future | 0.40700   | 0.38900                         | 0             |
| 04/02/2011 | £ / R On 19-December-11    | 11.70  | C            | Foreign Exchange Future | 0.90300   | 0.93800                         | 0             |
| 04/02/2011 | £ / R On 19-December-11    | 11.70  | P            | Foreign Exchange Future | 0.42800   | 0.41000                         | 0             |
| 04/02/2011 | £ / R On 14-March-11       | 11.75  | C            | Foreign Exchange Future | 0.19900   | 0.22700                         | 0             |
| 04/02/2011 | £ / R On 14-March-11       | 11.75  | P            | Foreign Exchange Future | 0.22600   | 0.19900                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 11.80  | C            | Foreign Exchange Future | 0.42400   | 0.45300                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 11.80  | P            | Foreign Exchange Future | 0.36800   | 0.34300                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 11.85  | C            | Foreign Exchange Future | 0.39900   | 0.42700                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 11.85  | P            | Foreign Exchange Future | 0.39300   | 0.36700                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 11.90  | C            | Foreign Exchange Future | 0.37900   | 0.40300                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 11.90  | P            | Foreign Exchange Future | 0.42300   | 0.39300                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 11.95  | C            | Foreign Exchange Future | 0.35900   | 0.00000                         | 0             |
| 04/02/2011 | £ / R On 13-June-11        | 11.95  | P            | Foreign Exchange Future | 0.45300   | 0.00000                         | 100           |
| 04/02/2011 | £ / R On 14-March-11       | 12.00  | C            | Foreign Exchange Future | 0.11400   | 0.13300                         | 150           |
| 04/02/2011 | £ / R On 14-March-11       | 12.00  | P            | Foreign Exchange Future | 0.39100   | 0.35500                         | 0             |
| 04/02/2011 | £ / R On 19-September-11   | 12.10  | C            | Foreign Exchange Future | 0.51500   | 0.00000                         | 0             |
| 04/02/2011 | £ / R On 19-September-11   | 12.10  | P            | Foreign Exchange Future | 0.60100   | 0.00000                         | 200           |
| 04/02/2011 | £ / R On 14-March-11       | 12.55  | C            | Foreign Exchange Future | 0.03000   | 0.03600                         | 870           |
| 04/02/2011 | £ / R On 14-March-11       | 12.55  | P            | Foreign Exchange Future | 0.85700   | 0.80800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/02/2011 | ¥ / R On 13-June-11         |        |              | Foreign Exchange Future | 0.09050   | 0.09030                         | 573           |
| 04/02/2011 | ¥ / R On 13-June-11         | 0.08   | C            | Foreign Exchange Future | 0.01561   | 0.01542                         | 0             |
| 04/02/2011 | ¥ / R On 13-June-11         | 0.08   | P            | Foreign Exchange Future | 0.00011   | 0.00012                         | 0             |
| 04/02/2011 | ¥ / R On 14-March-11        | 0.08   | C            | Foreign Exchange Future | 0.01231   | 0.01211                         | 0             |
| 04/02/2011 | ¥ / R On 14-March-11        | 0.08   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 04/02/2011 | ¥ / R On 13-June-11         | 0.09   | C            | Foreign Exchange Future | 0.00684   | 0.00669                         | 0             |
| 04/02/2011 | ¥ / R On 13-June-11         | 0.09   | P            | Foreign Exchange Future | 0.00134   | 0.00139                         | 0             |
| 04/02/2011 | ¥ / R On 14-March-11        | 0.09   | C            | Foreign Exchange Future | 0.00329   | 0.00318                         | 0             |
| 04/02/2011 | ¥ / R On 14-March-11        | 0.09   | P            | Foreign Exchange Future | 0.00099   | 0.00108                         | 0             |
| 04/02/2011 | ¥ / R On 13-June-11         | 0.10   | C            | Foreign Exchange Future | 0.00232   | 0.00225                         | 0             |
| 04/02/2011 | ¥ / R On 13-June-11         | 0.10   | P            | Foreign Exchange Future | 0.00682   | 0.00695                         | 0             |
| 04/02/2011 | ¥ / R On 14-March-11        | 0.10   | C            | Foreign Exchange Future | 0.00031   | 0.00029                         | 0             |
| 04/02/2011 | ¥ / R On 14-March-11        | 0.10   | P            | Foreign Exchange Future | 0.00801   | 0.00819                         | 0             |
| 04/02/2011 | € / R On 19-December-11     |        |              | Foreign Exchange Future | 10.27770  | 10.32720                        | 0             |
| 04/02/2011 | € / R On 14-March-11        | 9.50   | C            | Foreign Exchange Future | 0.44000   | 0.48300                         | 10,429        |
| 04/02/2011 | € / R On 14-March-11        | 9.50   | P            | Foreign Exchange Future | 0.04600   | 0.03900                         | 0             |
| 04/02/2011 | € / R On 19-September-11    | 9.60   | C            | Foreign Exchange Future | 0.74200   | 0.76900                         | 0             |
| 04/02/2011 | € / R On 19-September-11    | 9.60   | P            | Foreign Exchange Future | 0.20100   | 0.17900                         | 0             |
| 04/02/2011 | € / R On 19-September-11    | 9.65   | C            | Foreign Exchange Future | 0.70900   | 0.73500                         | 0             |
| 04/02/2011 | € / R On 19-September-11    | 9.65   | P            | Foreign Exchange Future | 0.21800   | 0.19500                         | 0             |
| 04/02/2011 | € / R On 19-September-11    | 9.70   | C            | Foreign Exchange Future | 0.67700   | 0.70200                         | 0             |
| 04/02/2011 | € / R On 19-September-11    | 9.70   | P            | Foreign Exchange Future | 0.23600   | 0.21200                         | 0             |
| 04/02/2011 | € / R On 19-December-11     | 9.75   | C            | Foreign Exchange Future | 0.80800   | 0.83300                         | 0             |
| 04/02/2011 | € / R On 19-December-11     | 9.75   | P            | Foreign Exchange Future | 0.28000   | 0.25600                         | 0             |
| 04/02/2011 | € / R On 19-December-11     | 9.80   | C            | Foreign Exchange Future | 0.77700   | 0.80100                         | 0             |
| 04/02/2011 | € / R On 19-December-11     | 9.80   | P            | Foreign Exchange Future | 0.29900   | 0.27400                         | 0             |
| 04/02/2011 | € / R On 19-December-11     | 9.85   | C            | Foreign Exchange Future | 0.74800   | 0.77100                         | 0             |
| 04/02/2011 | € / R On 19-December-11     | 9.85   | P            | Foreign Exchange Future | 0.32000   | 0.29400                         | 0             |
| 04/02/2011 | € / R On 14-March-11        | 10.00  | C            | Foreign Exchange Future | 0.12500   | 0.14300                         | 500           |
| 04/02/2011 | € / R On 14-March-11        | 10.00  | P            | Foreign Exchange Future | 0.23100   | 0.19900                         | 0             |
| 04/02/2011 | € / R On 14-March-11        | 10.10  | C            | Foreign Exchange Future | 0.09400   | 0.10800                         | 100           |
| 04/02/2011 | € / R On 14-March-11        | 10.10  | P            | Foreign Exchange Future | 0.30000   | 0.26400                         | 0             |
| 04/02/2011 | € / R On 14-March-11        | 10.40  | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 14,937        |
| 04/02/2011 | € / R On 14-March-11        | 10.40  | P            | Foreign Exchange Future | 0.54500   | 0.50100                         | 0             |
| 04/02/2011 | € / R On 14-March-11        | 10.50  | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 4,508         |
| 04/02/2011 | € / R On 14-March-11        | 10.50  | P            | Foreign Exchange Future | 0.63500   | 0.58900                         | 0             |
| 04/02/2011 | AU\$ / R On 14-December-15  |        |              | Foreign Exchange Future | 8.22590   | 8.17970                         | 0             |
| 04/02/2011 | AU\$ / R On 19-September-11 | 6.60   | C            | Foreign Exchange Future | 0.88400   | 0.82700                         | 0             |
| 04/02/2011 | AU\$ / R On 19-September-11 | 6.60   | P            | Foreign Exchange Future | 0.05400   | 0.06100                         | 0             |
| 04/02/2011 | AU\$ / R On 19-September-11 | 6.65   | C            | Foreign Exchange Future | 0.83900   | 0.78200                         | 0             |

| Date       | Contract Details            | Strike   | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|----------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 04/02/2011 | AU\$ / R On 19-September-11 | 6.65     | P            | Foreign Exchange Future | 0.05900      | 0.06600                         | 0             |
| 04/02/2011 | AU\$ / R On 19-September-11 | 6.70     | C            | Foreign Exchange Future | 0.79400      | 0.73800                         | 0             |
| 04/02/2011 | AU\$ / R On 19-September-11 | 6.70     | P            | Foreign Exchange Future | 0.06400      | 0.07200                         | 0             |
| 04/02/2011 | AU\$ / R On 14-March-11     | 6.75     | C            | Foreign Exchange Future | 0.66000      | 0.59800                         | 0             |
| 04/02/2011 | AU\$ / R On 14-March-11     | 6.75     | P            | Foreign Exchange Future | 0.00500      | 0.00700                         | 0             |
| 04/02/2011 | AU\$ / R On 14-December-15  | 7.25     | C            | Foreign Exchange Future | 1.36700      | 1.33500                         | 0             |
| 04/02/2011 | AU\$ / R On 14-December-15  | 7.25     | P            | Foreign Exchange Future | 0.39100      | 0.40500                         | 0             |
| 04/02/2011 | AU\$ / R On 14-December-15  | 7.30     | C            | Foreign Exchange Future | 1.33600      | 1.30500                         | 0             |
| 04/02/2011 | AU\$ / R On 14-December-15  | 7.30     | P            | Foreign Exchange Future | 0.41000      | 0.42500                         | 0             |
| 04/02/2011 | AU\$ / R On 14-December-15  | 7.35     | C            | Foreign Exchange Future | 1.30600      | 1.27500                         | 0             |
| 04/02/2011 | AU\$ / R On 14-December-15  | 7.35     | P            | Foreign Exchange Future | 0.43000      | 0.44500                         | 0             |
| 04/02/2011 | CAD/ R On 13-June-11        |          |              | Foreign Exchange Future | 7.48120      | 7.44320                         | 0             |
| 04/02/2011 | CAD/ R On 13-June-11        | 6.85     | C            | Foreign Exchange Future | 0.66000      | 0.62500                         | 0             |
| 04/02/2011 | CAD/ R On 13-June-11        | 6.85     | P            | Foreign Exchange Future | 0.02900      | 0.03200                         | 0             |
| 04/02/2011 | CAD/ R On 13-June-11        | 6.90     | C            | Foreign Exchange Future | 0.61600      | 0.58200                         | 0             |
| 04/02/2011 | CAD/ R On 13-June-11        | 6.90     | P            | Foreign Exchange Future | 0.03500      | 0.03900                         | 0             |
| 04/02/2011 | CAD/ R On 13-June-11        | 6.95     | C            | Foreign Exchange Future | 0.57200      | 0.53900                         | 0             |
| 04/02/2011 | CAD/ R On 13-June-11        | 6.95     | P            | Foreign Exchange Future | 0.04100      | 0.04600                         | 0             |
| 04/02/2011 | CAD/ R On 14-March-11       | 7.00     | C            | Foreign Exchange Future | 0.41900      | 0.38400                         | 0             |
| 04/02/2011 | CAD/ R On 14-March-11       | 7.00     | P            | Foreign Exchange Future | 0.01400      | 0.01600                         | 0             |
| 04/02/2011 | CAD/ R On 14-March-11       | 7.05     | C            | Foreign Exchange Future | 0.37300      | 0.33900                         | 0             |
| 04/02/2011 | CAD/ R On 14-March-11       | 7.05     | P            | Foreign Exchange Future | 0.01800      | 0.02100                         | 0             |
| 04/02/2011 | CAD/ R On 14-March-11       | 7.10     | C            | Foreign Exchange Future | 0.32900      | 0.29500                         | 0             |
| 04/02/2011 | CAD/ R On 14-March-11       | 7.10     | P            | Foreign Exchange Future | 0.02400      | 0.02700                         | 0             |
| 04/02/2011 | CHF / R On 13-June-11       |          |              | Foreign Exchange Future | 7.74600      | 7.78640                         | 0             |
| 04/02/2011 | CHF / R On 13-June-11       | 7.05     | C            | Foreign Exchange Future | 0.73900      | 0.77500                         | 0             |
| 04/02/2011 | CHF / R On 13-June-11       | 7.05     | P            | Foreign Exchange Future | 0.04300      | 0.03900                         | 0             |
| 04/02/2011 | CHF / R On 13-June-11       | 7.10     | C            | Foreign Exchange Future | 0.69700      | 0.73200                         | 0             |
| 04/02/2011 | CHF / R On 13-June-11       | 7.10     | P            | Foreign Exchange Future | 0.05100      | 0.04600                         | 0             |
| 04/02/2011 | CHF / R On 13-June-11       | 7.15     | C            | Foreign Exchange Future | 0.65600      | 0.69000                         | 0             |
| 04/02/2011 | CHF / R On 13-June-11       | 7.15     | P            | Foreign Exchange Future | 0.06000      | 0.05400                         | 0             |
| 04/02/2011 | CHF / R On 14-March-11      | 7.20     | C            | Foreign Exchange Future | 0.46700      | 0.50400                         | 0             |
| 04/02/2011 | CHF / R On 14-March-11      | 7.20     | P            | Foreign Exchange Future | 0.02400      | 0.02000                         | 0             |
| 04/02/2011 | CHF / R On 14-March-11      | 7.25     | C            | Foreign Exchange Future | 0.42300      | 0.45900                         | 0             |
| 04/02/2011 | CHF / R On 14-March-11      | 7.25     | P            | Foreign Exchange Future | 0.03000      | 0.02500                         | 0             |
| 04/02/2011 | CHF / R On 14-March-11      | 7.30     | C            | Foreign Exchange Future | 0.38000      | 0.41500                         | 0             |
| 04/02/2011 | CHF / R On 14-March-11      | 7.30     | P            | Foreign Exchange Future | 0.03700      | 0.03100                         | 0             |
| 04/02/2011 | RAIN On 13-June-11          |          |              | Foreign Exchange Future | 14,603.98000 | 14,626.53000                    | 0             |
| 04/02/2011 | RAIN On 13-June-11          | 13499.99 | C            | Foreign Exchange Future | 1,104.00000  | 1,126.50000                     | 0             |
| 04/02/2011 | RAIN On 13-June-11          | 13499.99 | 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     |
|------------------------------|----------------------|----------|--------------|-------------------------|-------------|---------------------------------|-------------------|
| 04/02/2011                   | RAIN On 13-June-11   | 13500.00 | C            | Foreign Exchange Future | 1,104.00000 | 1,126.50000                     | 0                 |
| 04/02/2011                   | RAIN On 13-June-11   | 13500.00 | P            | Foreign Exchange Future | 0.00000     | 0.00000                         | 0                 |
| 04/02/2011                   | RAIN On 13-June-11   | 13500.01 | C            | Foreign Exchange Future | 1,104.00000 | 1,126.50000                     | 0                 |
| 04/02/2011                   | RAIN On 13-June-11   | 13500.01 | P            | Foreign Exchange Future | 0.00000     | 0.00000                         | 0                 |
| 04/02/2011                   | RAIN On 14-March-11  | 13599.99 | C            | Foreign Exchange Future | 823.20000   | 846.70000                       | 0                 |
| 04/02/2011                   | RAIN On 14-March-11  | 13599.99 | P            | Foreign Exchange Future | 0.00000     | 0.00000                         | 0                 |
| 04/02/2011                   | RAIN On 14-March-11  | 13600.00 | C            | Foreign Exchange Future | 823.20000   | 846.70000                       | 0                 |
| 04/02/2011                   | RAIN On 14-March-11  | 13600.00 | P            | Foreign Exchange Future | 0.00000     | 0.00000                         | 0                 |
| 04/02/2011                   | RAIN On 14-March-11  | 13600.01 | C            | Foreign Exchange Future | 823.20000   | 846.70000                       | 0                 |
| 04/02/2011                   | RAIN On 14-March-11  | 13600.01 | P            | Foreign Exchange Future | 0.00000     | 0.00000                         | 0                 |
| 04/02/2011                   | YUAN/R On 13-June-11 |          |              | Foreign Exchange Future | 1.12900     | 1.12730                         | 0                 |
| 04/02/2011                   | YUAN/R On 13-June-11 | 1.00     | C            | Foreign Exchange Future | 0.13150     | 0.13000                         | 0                 |
| 04/02/2011                   | YUAN/R On 13-June-11 | 1.00     | P            | Foreign Exchange Future | 0.00250     | 0.00270                         | 0                 |
| 04/02/2011                   | YUAN/R On 13-June-11 | 1.05     | C            | Foreign Exchange Future | 0.08820     | 0.08620                         | 0                 |
| 04/02/2011                   | YUAN/R On 13-June-11 | 1.05     | P            | Foreign Exchange Future | 0.00920     | 0.00890                         | 0                 |
| 04/02/2011                   | YUAN/R On 13-June-11 | 1.10     | C            | Foreign Exchange Future | 0.05360     | 0.05140                         | 0                 |
| 04/02/2011                   | YUAN/R On 13-June-11 | 1.10     | P            | Foreign Exchange Future | 0.02460     | 0.02410                         | 0                 |
| <b>Futures Open Interest</b> |                      |          |              |                         |             |                                 | <b>374,248.00</b> |
| <b>Options Open Interest</b> |                      |          |              |                         |             |                                 | <b>220,081.00</b> |
| <b>Total</b>                 |                      |          |              |                         |             |                                 | <b>594,329.00</b> |