



# Currency Futures & Options Weekly Statistics

From: 12/12/2011 To: 12/12/2011

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | \$ / R On 14-December-15 |        |              | Foreign Exchange Future | 10.56890  | 10.45920                        | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 5.85   | C            | Foreign Exchange Future | 2.40000   | 2.29100                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 5.95   | C            | Foreign Exchange Future | 2.30000   | 2.19100                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 6.00   | C            | Foreign Exchange Future | 2.25000   | 2.14100                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 6.05   | C            | Foreign Exchange Future | 2.20000   | 2.09100                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.10   | C            | Foreign Exchange Future | 2.26400   | 2.15400                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.15   | C            | Foreign Exchange Future | 2.21500   | 2.10400                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.20   | C            | Foreign Exchange Future | 2.16500   | 2.05400                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 6.25   | C            | Foreign Exchange Future | 2.00000   | 1.89100                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 6.30   | C            | Foreign Exchange Future | 1.95000   | 1.84100                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.35   | C            | Foreign Exchange Future | 2.01600   | 1.90500                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.40   | C            | Foreign Exchange Future | 1.96600   | 1.85600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.40   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.45   | C            | Foreign Exchange Future | 1.91700   | 1.80600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.45   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.50   | C            | Foreign Exchange Future | 1.86700   | 1.75600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 6.50   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 2,420         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | \$ / R On 19-March-12     | 6.55   | C            | Foreign Exchange Future | 1.81700   | 1.70700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.55   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.60   | C            | Foreign Exchange Future | 1.76800   | 1.65700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.60   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.65   | C            | Foreign Exchange Future | 1.71800   | 1.60800                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.65   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.70   | C            | Foreign Exchange Future | 1.66900   | 1.56000                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 10,000        |
| 12/12/2011 | \$ / R On 18-June-12      | 6.75   | C            | Foreign Exchange Future | 1.74800   | 1.63600                         | 4,850         |
| 12/12/2011 | \$ / R On 18-June-12      | 6.75   | P            | Foreign Exchange Future | 0.03300   | 0.03300                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.80   | C            | Foreign Exchange Future | 1.57200   | 1.46300                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.80   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.85   | C            | Foreign Exchange Future | 1.52300   | 1.41600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.85   | P            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.90   | C            | Foreign Exchange Future | 1.47500   | 1.36800                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.90   | P            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.42700   | 1.32100                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.99   | C            | Foreign Exchange Future | 1.39300   | 1.28700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 6.99   | P            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.38000   | 1.27400                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.01900   | 0.02300                         | 1,000         |
| 12/12/2011 | \$ / R On 19-March-12     | 7.04   | C            | Foreign Exchange Future | 1.34500   | 1.24000                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.04   | P            | Foreign Exchange Future | 0.02000   | 0.02500                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.05   | C            | Foreign Exchange Future | 1.33200   | 1.22700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.05   | P            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.09   | C            | Foreign Exchange Future | 1.29800   | 1.19400                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.02300   | 0.02900                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 1.28500   | 1.18100                         | 10,000        |
| 12/12/2011 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.51800   | 1.41800                         | 16,000        |
| 12/12/2011 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.10500   | 0.11700                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 1.47700   | 1.37900                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.11400   | 0.12800                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 1.43700   | 1.34000                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.12400   | 0.13900                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.39700   | 1.30200                         | 37,000        |
| 12/12/2011 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.13400   | 0.15100                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.35   | C            | Foreign Exchange Future | 1.05600   | 0.95900                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12     | 7.35   | P            | Foreign Exchange Future | 0.04500   | 0.05800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | \$ / R On 19-March-12    | 7.40   | C            | Foreign Exchange Future | 1.01200   | 0.91600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.40   | P            | Foreign Exchange Future | 0.05100   | 0.06500                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.45   | C            | Foreign Exchange Future | 0.96800   | 0.87400                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.45   | P            | Foreign Exchange Future | 0.05700   | 0.07300                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.50   | C            | Foreign Exchange Future | 0.92500   | 0.83500                         | 5,000         |
| 12/12/2011 | \$ / R On 19-March-12    | 7.50   | P            | Foreign Exchange Future | 0.06400   | 0.08400                         | 2,420         |
| 12/12/2011 | \$ / R On 19-March-12    | 7.55   | C            | Foreign Exchange Future | 0.88500   | 0.79700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.55   | P            | Foreign Exchange Future | 0.07400   | 0.09600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.60   | C            | Foreign Exchange Future | 0.84500   | 0.76000                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.60   | P            | Foreign Exchange Future | 0.08400   | 0.10900                         | 13,860        |
| 12/12/2011 | \$ / R On 14-December-12 | 7.65   | C            | Foreign Exchange Future | 1.29000   | 1.21200                         | 0             |
| 12/12/2011 | \$ / R On 14-December-12 | 7.65   | P            | Foreign Exchange Future | 0.28200   | 0.31800                         | 0             |
| 12/12/2011 | \$ / R On 14-December-12 | 7.70   | C            | Foreign Exchange Future | 1.25800   | 1.18100                         | 0             |
| 12/12/2011 | \$ / R On 14-December-12 | 7.70   | P            | Foreign Exchange Future | 0.30000   | 0.33700                         | 0             |
| 12/12/2011 | \$ / R On 14-December-12 | 7.75   | C            | Foreign Exchange Future | 1.22600   | 1.15400                         | 0             |
| 12/12/2011 | \$ / R On 14-December-12 | 7.75   | P            | Foreign Exchange Future | 0.31800   | 0.36000                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.80   | C            | Foreign Exchange Future | 0.69600   | 0.62300                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.80   | P            | Foreign Exchange Future | 0.13500   | 0.17200                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.85   | C            | Foreign Exchange Future | 0.66200   | 0.59200                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 7.85   | P            | Foreign Exchange Future | 0.15100   | 0.19100                         | 0             |
| 12/12/2011 | \$ / R On 18-March-13    | 7.90   | C            | Foreign Exchange Future | 1.27100   | 1.20800                         | 0             |
| 12/12/2011 | \$ / R On 18-March-13    | 7.90   | P            | Foreign Exchange Future | 0.43400   | 0.48400                         | 0             |
| 12/12/2011 | \$ / R On 18-March-13    | 7.95   | C            | Foreign Exchange Future | 1.24500   | 1.18400                         | 0             |
| 12/12/2011 | \$ / R On 18-March-13    | 7.95   | P            | Foreign Exchange Future | 0.45800   | 0.51000                         | 0             |
| 12/12/2011 | \$ / R On 12-December-14 | 8.00   | C            | Foreign Exchange Future | 2.15100   | 2.08500                         | 200           |
| 12/12/2011 | \$ / R On 12-December-14 | 8.00   | P            | Foreign Exchange Future | 0.67300   | 0.71600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.05   | C            | Foreign Exchange Future | 0.53900   | 0.48500                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.05   | P            | Foreign Exchange Future | 0.22800   | 0.28400                         | 4,620         |
| 12/12/2011 | \$ / R On 18-March-13    | 8.10   | C            | Foreign Exchange Future | 1.17400   | 1.11700                         | 0             |
| 12/12/2011 | \$ / R On 18-March-13    | 8.10   | P            | Foreign Exchange Future | 0.53700   | 0.59300                         | 180           |
| 12/12/2011 | \$ / R On 19-March-12    | 8.15   | C            | Foreign Exchange Future | 0.48700   | 0.43800                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.15   | P            | Foreign Exchange Future | 0.27600   | 0.33700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.20   | C            | Foreign Exchange Future | 0.46300   | 0.41700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.20   | P            | Foreign Exchange Future | 0.30200   | 0.36600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.25   | C            | Foreign Exchange Future | 0.43900   | 0.39600                         | 4,620         |
| 12/12/2011 | \$ / R On 19-March-12    | 8.25   | P            | Foreign Exchange Future | 0.32800   | 0.39500                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.30   | C            | Foreign Exchange Future | 0.41700   | 0.37700                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.30   | P            | Foreign Exchange Future | 0.35600   | 0.42600                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.35   | C            | Foreign Exchange Future | 0.39600   | 0.35800                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12    | 8.35   | P            | Foreign Exchange Future | 0.38500   | 0.45700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | \$ / R On 19-March-12         | 8.40   | C            | Foreign Exchange Future | 0.37700   | 0.34000                         | 0             |
| 12/12/2011 | \$ / R On 19-March-12         | 8.40   | P            | Foreign Exchange Future | 0.41600   | 0.48900                         | 0             |
| 12/12/2011 | \$ / R On 12-December-14      | 8.45   | C            | Foreign Exchange Future | 1.95600   | 1.90000                         | 0             |
| 12/12/2011 | \$ / R On 12-December-14      | 8.45   | P            | Foreign Exchange Future | 0.92800   | 0.98100                         | 0             |
| 12/12/2011 | \$ / R On 12-December-14      | 8.50   | C            | Foreign Exchange Future | 1.93600   | 1.88100                         | 0             |
| 12/12/2011 | \$ / R On 12-December-14      | 8.50   | P            | Foreign Exchange Future | 0.95800   | 1.01200                         | 0             |
| 12/12/2011 | \$ / R On 12-December-14      | 8.55   | C            | Foreign Exchange Future | 1.91700   | 1.86200                         | 0             |
| 12/12/2011 | \$ / R On 12-December-14      | 8.55   | P            | Foreign Exchange Future | 0.98900   | 1.04300                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12     | 8.60   | C            | Foreign Exchange Future | 0.67300   | 0.62900                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12     | 8.60   | P            | Foreign Exchange Future | 0.71000   | 0.77800                         | 4,000         |
| 12/12/2011 | \$ / R On 18-June-12          | 8.65   | C            | Foreign Exchange Future | 0.49300   | 0.44800                         | 0             |
| 12/12/2011 | \$ / R On 18-June-12          | 8.65   | P            | Foreign Exchange Future | 0.67800   | 0.74500                         | 0             |
| 12/12/2011 | \$ / R On 18-June-12          | 8.75   | C            | Foreign Exchange Future | 0.46000   | 0.41900                         | 0             |
| 12/12/2011 | \$ / R On 18-June-12          | 8.75   | P            | Foreign Exchange Future | 0.74500   | 0.81600                         | 132           |
| 12/12/2011 | \$ / R On 17-September-12     | 8.80   | C            | Foreign Exchange Future | 0.60400   | 0.56500                         | 0             |
| 12/12/2011 | \$ / R On 17-September-12     | 8.80   | P            | Foreign Exchange Future | 0.84100   | 0.91400                         | 1,500         |
| 12/12/2011 | \$ / R On 19-March-12         | 9.00   | C            | Foreign Exchange Future | 0.20700   | 0.19000                         | 100           |
| 12/12/2011 | \$ / R On 19-March-12         | 9.00   | P            | Foreign Exchange Future | 0.84600   | 0.93900                         | 0             |
| 12/12/2011 | \$ / R On 18-March-13         | 9.10   | C            | Foreign Exchange Future | 0.80300   | 0.76300                         | 180           |
| 12/12/2011 | \$ / R On 18-March-13         | 9.10   | P            | Foreign Exchange Future | 1.16600   | 1.23900                         | 0             |
| 12/12/2011 | \$ / R On 14-December-15      | 9.15   | C            | Foreign Exchange Future | 2.64400   | 2.58300                         | 0             |
| 12/12/2011 | \$ / R On 14-December-15      | 9.15   | P            | Foreign Exchange Future | 1.22500   | 1.27400                         | 0             |
| 12/12/2011 | \$ / R On 14-December-15      | 9.20   | C            | Foreign Exchange Future | 2.62600   | 2.56500                         | 0             |
| 12/12/2011 | \$ / R On 14-December-15      | 9.20   | P            | Foreign Exchange Future | 1.25700   | 1.30600                         | 0             |
| 12/12/2011 | \$ / R On 14-December-15      | 9.25   | C            | Foreign Exchange Future | 2.60700   | 2.54700                         | 0             |
| 12/12/2011 | \$ / R On 14-December-15      | 9.25   | P            | Foreign Exchange Future | 1.28800   | 1.33800                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11      | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11      | 10.95  | P            | Foreign Exchange Future | 2.70000   | 2.80900                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11      | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R On 19-December-11      | 11.90  | P            | Foreign Exchange Future | 3.65000   | 3.75900                         | 0             |
| 12/12/2011 | \$ / R MAXI On 18-June-12     |        |              | Foreign Exchange Future | 8.46530   | 8.35330                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-December-11 | 6.95   | C            | Foreign Exchange Future | 1.29981   | 1.19098                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-December-11 | 6.95   | P            | Foreign Exchange Future | 0.00001   | 0.00008                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-December-11 | 7.00   | C            | Foreign Exchange Future | 1.24982   | 1.14101                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-December-11 | 7.00   | P            | Foreign Exchange Future | 0.00002   | 0.00011                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-December-11 | 7.05   | C            | Foreign Exchange Future | 1.19982   | 1.09106                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-December-11 | 7.05   | P            | Foreign Exchange Future | 0.00002   | 0.00016                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-March-12    | 7.50   | C            | Foreign Exchange Future | 0.92533   | 0.83531                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-March-12    | 7.50   | P            | Foreign Exchange Future | 0.06383   | 0.08451                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-March-12    | 7.55   | C            | Foreign Exchange Future | 0.88468   | 0.79719                         | 0             |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | \$ / R MAXI On 19-March-12 | 7.55   | P            | Foreign Exchange Future | 0.07318   | 0.09639                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-March-12 | 7.60   | C            | Foreign Exchange Future | 0.84497   | 0.76015                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-March-12 | 7.60   | P            | Foreign Exchange Future | 0.08347   | 0.10935                         | 0             |
| 12/12/2011 | \$ / R MAXI On 19-March-12 | 8.20   | C            | Foreign Exchange Future | 0.46252   | 0.41677                         | 80            |
| 12/12/2011 | \$ / R MAXI On 19-March-12 | 8.20   | P            | Foreign Exchange Future | 0.30102   | 0.36597                         | 0             |
| 12/12/2011 | \$ / R MAXI On 18-June-12  | 8.30   | C            | Foreign Exchange Future | 0.62425   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R MAXI On 18-June-12  | 8.30   | P            | Foreign Exchange Future | 0.45895   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R MAXI On 18-June-12  | 8.35   | C            | Foreign Exchange Future | 0.60365   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R MAXI On 18-June-12  | 8.35   | P            | Foreign Exchange Future | 0.48835   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R MAXI On 18-June-12  | 8.40   | C            | Foreign Exchange Future | 0.58386   | 0.00000                         | 0             |
| 12/12/2011 | \$ / R MAXI On 18-June-12  | 8.40   | P            | Foreign Exchange Future | 0.51856   | 0.00000                         | 0             |
| 12/12/2011 | £ / R On 18-June-12        |        |              | Foreign Exchange Future | 13.18020  | 13.04210                        | 2,683         |
| 12/12/2011 | £ / R On 19-December-11    | 10.50  | C            | Foreign Exchange Future | 2.36800   | 2.23300                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 10.70  | C            | Foreign Exchange Future | 2.16800   | 2.03300                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 10.90  | C            | Foreign Exchange Future | 2.15300   | 2.02000                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 10.90  | P            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.00  | C            | Foreign Exchange Future | 2.05500   | 1.92200                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.00  | P            | Foreign Exchange Future | 0.02500   | 0.02800                         | 768           |
| 12/12/2011 | £ / R On 19-March-12       | 11.10  | C            | Foreign Exchange Future | 1.95800   | 1.82500                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.10  | P            | Foreign Exchange Future | 0.02800   | 0.03100                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 11.30  | C            | Foreign Exchange Future | 1.56800   | 1.43300                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 11.30  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.35  | C            | Foreign Exchange Future | 1.71500   | 1.58400                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.35  | P            | Foreign Exchange Future | 0.03500   | 0.04000                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.40  | C            | Foreign Exchange Future | 1.66600   | 1.53600                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.40  | P            | Foreign Exchange Future | 0.03600   | 0.04200                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.45  | C            | Foreign Exchange Future | 1.61800   | 1.48800                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.45  | P            | Foreign Exchange Future | 0.03800   | 0.04400                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.50  | C            | Foreign Exchange Future | 1.57000   | 1.44100                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.50  | P            | Foreign Exchange Future | 0.04000   | 0.04700                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.55  | C            | Foreign Exchange Future | 1.52200   | 1.39300                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.55  | P            | Foreign Exchange Future | 0.04200   | 0.04900                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 11.60  | C            | Foreign Exchange Future | 1.26800   | 1.13500                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 11.60  | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 11.65  | C            | Foreign Exchange Future | 1.21800   | 1.08500                         | 0             |
| 12/12/2011 | £ / R On 19-December-11    | 11.65  | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.70  | C            | Foreign Exchange Future | 1.37900   | 1.26000                         | 0             |
| 12/12/2011 | £ / R On 19-March-12       | 11.70  | P            | Foreign Exchange Future | 0.04900   | 0.06600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | £ / R On 19-December-11  | 11.75  | C            | Foreign Exchange Future | 1.11800   | 0.98600                         | 0             |
| 12/12/2011 | £ / R On 19-December-11  | 11.75  | P            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 12/12/2011 | £ / R On 18-June-12      | 11.80  | C            | Foreign Exchange Future | 1.54800   | 1.44400                         | 0             |
| 12/12/2011 | £ / R On 18-June-12      | 11.80  | P            | Foreign Exchange Future | 0.16800   | 0.20200                         | 0             |
| 12/12/2011 | £ / R On 18-June-12      | 11.85  | C            | Foreign Exchange Future | 1.50600   | 1.40800                         | 0             |
| 12/12/2011 | £ / R On 18-June-12      | 11.85  | P            | Foreign Exchange Future | 0.17600   | 0.21600                         | 0             |
| 12/12/2011 | £ / R On 18-June-12      | 11.90  | C            | Foreign Exchange Future | 1.46900   | 1.37200                         | 0             |
| 12/12/2011 | £ / R On 18-June-12      | 11.90  | P            | Foreign Exchange Future | 0.18900   | 0.23000                         | 0             |
| 12/12/2011 | £ / R On 19-March-12     | 11.95  | C            | Foreign Exchange Future | 1.16300   | 1.05900                         | 0             |
| 12/12/2011 | £ / R On 19-March-12     | 11.95  | P            | Foreign Exchange Future | 0.08300   | 0.11500                         | 9,000         |
| 12/12/2011 | £ / R On 19-March-12     | 12.00  | C            | Foreign Exchange Future | 1.12300   | 1.02100                         | 0             |
| 12/12/2011 | £ / R On 19-March-12     | 12.00  | P            | Foreign Exchange Future | 0.09300   | 0.12700                         | 768           |
| 12/12/2011 | £ / R On 19-December-11  | 12.20  | C            | Foreign Exchange Future | 0.67400   | 0.54800                         | 0             |
| 12/12/2011 | £ / R On 19-December-11  | 12.20  | P            | Foreign Exchange Future | 0.00600   | 0.01500                         | 0             |
| 12/12/2011 | £ / R On 19-March-12     | 12.30  | C            | Foreign Exchange Future | 0.89800   | 0.81200                         | 0             |
| 12/12/2011 | £ / R On 19-March-12     | 12.30  | P            | Foreign Exchange Future | 0.16800   | 0.21800                         | 0             |
| 12/12/2011 | £ / R On 19-March-12     | 12.55  | C            | Foreign Exchange Future | 0.73700   | 0.66600                         | 0             |
| 12/12/2011 | £ / R On 19-March-12     | 12.55  | P            | Foreign Exchange Future | 0.25700   | 0.32200                         | 3,000         |
| 12/12/2011 | £ / R On 19-March-12     | 12.85  | C            | Foreign Exchange Future | 0.57600   | 0.52000                         | 3,000         |
| 12/12/2011 | £ / R On 19-March-12     | 12.85  | P            | Foreign Exchange Future | 0.39600   | 0.47600                         | 0             |
| 12/12/2011 | £ / R On 19-March-12     | 13.55  | C            | Foreign Exchange Future | 0.32100   | 0.29300                         | 9,000         |
| 12/12/2011 | £ / R On 19-March-12     | 13.55  | P            | Foreign Exchange Future | 0.84100   | 0.94900                         | 0             |
| 12/12/2011 | ¥ / R On 18-June-12      |        |              | Foreign Exchange Future | 0.10910   | 0.10800                         | 0             |
| 12/12/2011 | ¥ / R On 19-December-11  | 0.07   | C            | Foreign Exchange Future | 0.03590   | 0.03480                         | 0             |
| 12/12/2011 | ¥ / R On 19-December-11  | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | ¥ / R On 19-March-12     | 0.08   | C            | Foreign Exchange Future | 0.02755   | 0.02655                         | 0             |
| 12/12/2011 | ¥ / R On 19-March-12     | 0.08   | P            | Foreign Exchange Future | 0.00005   | 0.00005                         | 0             |
| 12/12/2011 | ¥ / R On 19-March-12     | 0.09   | C            | Foreign Exchange Future | 0.01771   | 0.01678                         | 0             |
| 12/12/2011 | ¥ / R On 19-March-12     | 0.09   | P            | Foreign Exchange Future | 0.00021   | 0.00028                         | 0             |
| 12/12/2011 | ¥ / R On 18-June-12      | 0.10   | C            | Foreign Exchange Future | 0.01335   | 0.00000                         | 0             |
| 12/12/2011 | ¥ / R On 18-June-12      | 0.10   | P            | Foreign Exchange Future | 0.00225   | 0.00000                         | 0             |
| 12/12/2011 | ¥ / R On 19-March-12     | 0.10   | C            | Foreign Exchange Future | 0.00928   | 0.00867                         | 0             |
| 12/12/2011 | ¥ / R On 19-March-12     | 0.10   | P            | Foreign Exchange Future | 0.00178   | 0.00217                         | 0             |
| 12/12/2011 | ¥ / R On 18-June-12      | 0.11   | C            | Foreign Exchange Future | 0.00783   | 0.00000                         | 0             |
| 12/12/2011 | ¥ / R On 18-June-12      | 0.11   | P            | Foreign Exchange Future | 0.00673   | 0.00000                         | 0             |
| 12/12/2011 | ¥ / R On 18-June-12      | 0.12   | C            | Foreign Exchange Future | 0.00469   | 0.00000                         | 0             |
| 12/12/2011 | ¥ / R On 18-June-12      | 0.12   | P            | Foreign Exchange Future | 0.01359   | 0.00000                         | 0             |
| 12/12/2011 | € / R On 17-September-12 |        |              | Foreign Exchange Future | 11.36700  | 11.32130                        | 200           |
| 12/12/2011 | € / R On 19-March-12     | 9.00   | C            | Foreign Exchange Future | 2.09200   | 2.05300                         | 0             |
| 12/12/2011 | € / R On 19-March-12     | 9.00   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | € / R On 19-March-12    | 9.05   | C            | Foreign Exchange Future | 2.04300   | 2.00400                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 9.05   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.30   | C            | Foreign Exchange Future | 1.62200   | 1.58500                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.40   | C            | Foreign Exchange Future | 1.52200   | 1.48500                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.50   | C            | Foreign Exchange Future | 1.42200   | 1.38500                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 8,220         |
| 12/12/2011 | € / R On 19-March-12    | 9.55   | C            | Foreign Exchange Future | 1.56000   | 1.52300                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 9.55   | P            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.60   | C            | Foreign Exchange Future | 1.32200   | 1.28500                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.75   | C            | Foreign Exchange Future | 1.17200   | 1.13600                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 9.80   | C            | Foreign Exchange Future | 1.32600   | 1.29000                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 9.80   | P            | Foreign Exchange Future | 0.04400   | 0.04900                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.85   | C            | Foreign Exchange Future | 1.07300   | 1.03600                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 9.90   | C            | Foreign Exchange Future | 1.23500   | 1.19900                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 9.90   | P            | Foreign Exchange Future | 0.05300   | 0.05800                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.95   | C            | Foreign Exchange Future | 0.97300   | 0.93600                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 9.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 10.00  | C            | Foreign Exchange Future | 0.92300   | 0.88600                         | 0             |
| 12/12/2011 | € / R On 19-December-11 | 10.00  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.05  | C            | Foreign Exchange Future | 1.10100   | 1.06900                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.05  | P            | Foreign Exchange Future | 0.06900   | 0.07800                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.10  | C            | Foreign Exchange Future | 1.05900   | 1.02800                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.10  | P            | Foreign Exchange Future | 0.07700   | 0.08700                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.15  | C            | Foreign Exchange Future | 1.01700   | 0.98700                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.15  | P            | Foreign Exchange Future | 0.08500   | 0.09600                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.25  | C            | Foreign Exchange Future | 0.93600   | 0.90700                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.25  | P            | Foreign Exchange Future | 0.10400   | 0.11600                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.30  | C            | Foreign Exchange Future | 0.89600   | 0.86800                         | 0             |
| 12/12/2011 | € / R On 19-March-12    | 10.30  | P            | Foreign Exchange Future | 0.11400   | 0.12700                         | 10,200        |
| 12/12/2011 | € / R On 18-June-12     | 10.35  | C            | Foreign Exchange Future | 1.10400   | 1.07500                         | 0             |
| 12/12/2011 | € / R On 18-June-12     | 10.35  | P            | Foreign Exchange Future | 0.22600   | 0.24000                         | 0             |
| 12/12/2011 | € / R On 18-June-12     | 10.40  | C            | Foreign Exchange Future | 1.06900   | 1.04200                         | 0             |
| 12/12/2011 | € / R On 18-June-12     | 10.40  | P            | Foreign Exchange Future | 0.24100   | 0.25700                         | 0             |
| 12/12/2011 | € / R On 18-June-12     | 10.45  | C            | Foreign Exchange Future | 1.03500   | 1.00900                         | 0             |
| 12/12/2011 | € / R On 18-June-12     | 10.45  | P            | Foreign Exchange Future | 0.25700   | 0.27400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | € / R On 19-December-11    | 10.50  | C            | Foreign Exchange Future | 0.43000   | 0.39700                         | 0             |
| 12/12/2011 | € / R On 19-December-11    | 10.50  | P            | Foreign Exchange Future | 0.00800   | 0.01200                         | 5,700         |
| 12/12/2011 | € / R On 19-March-12       | 10.60  | C            | Foreign Exchange Future | 0.67800   | 0.65800                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 10.60  | P            | Foreign Exchange Future | 0.19600   | 0.21700                         | 0             |
| 12/12/2011 | € / R On 17-September-12   | 10.68  | C            | Foreign Exchange Future | 1.12800   | 1.10100                         | 0             |
| 12/12/2011 | € / R On 17-September-12   | 10.68  | P            | Foreign Exchange Future | 0.43700   | 0.45500                         | 0             |
| 12/12/2011 | € / R On 17-September-12   | 10.73  | C            | Foreign Exchange Future | 1.09700   | 1.07100                         | 0             |
| 12/12/2011 | € / R On 17-September-12   | 10.73  | P            | Foreign Exchange Future | 0.45600   | 0.47500                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 10.75  | C            | Foreign Exchange Future | 0.58700   | 0.57000                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 10.75  | P            | Foreign Exchange Future | 0.25500   | 0.27900                         | 0             |
| 12/12/2011 | € / R On 17-September-12   | 10.78  | C            | Foreign Exchange Future | 1.06700   | 1.04100                         | 0             |
| 12/12/2011 | € / R On 17-September-12   | 10.78  | P            | Foreign Exchange Future | 0.47600   | 0.49500                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 10.80  | C            | Foreign Exchange Future | 0.55900   | 0.54300                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 10.80  | P            | Foreign Exchange Future | 0.27700   | 0.30200                         | 3,400         |
| 12/12/2011 | € / R On 19-March-12       | 10.90  | C            | Foreign Exchange Future | 0.50600   | 0.49100                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 10.90  | P            | Foreign Exchange Future | 0.32400   | 0.35000                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 10.95  | C            | Foreign Exchange Future | 0.48100   | 0.46700                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 10.95  | P            | Foreign Exchange Future | 0.34900   | 0.37600                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.00  | C            | Foreign Exchange Future | 0.45700   | 0.44400                         | 3,400         |
| 12/12/2011 | € / R On 19-March-12       | 11.00  | P            | Foreign Exchange Future | 0.37500   | 0.40300                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.10  | C            | Foreign Exchange Future | 0.41100   | 0.40100                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.10  | P            | Foreign Exchange Future | 0.42900   | 0.46000                         | 0             |
| 12/12/2011 | € / R On 19-December-11    | 11.20  | C            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 12/12/2011 | € / R On 19-December-11    | 11.20  | P            | Foreign Exchange Future | 0.29700   | 0.33800                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.30  | C            | Foreign Exchange Future | 0.33700   | 0.32900                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.30  | P            | Foreign Exchange Future | 0.55500   | 0.58800                         | 0             |
| 12/12/2011 | € / R On 19-December-11    | 11.40  | C            | Foreign Exchange Future | 0.00500   | 0.00900                         | 11,400        |
| 12/12/2011 | € / R On 19-December-11    | 11.40  | P            | Foreign Exchange Future | 0.48300   | 0.52400                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.50  | C            | Foreign Exchange Future | 0.27600   | 0.27000                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.50  | P            | Foreign Exchange Future | 0.69400   | 0.72900                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.60  | C            | Foreign Exchange Future | 0.24900   | 0.24400                         | 10,200        |
| 12/12/2011 | € / R On 19-March-12       | 11.60  | P            | Foreign Exchange Future | 0.76700   | 0.80300                         | 0             |
| 12/12/2011 | € / R On 19-December-11    | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 12/12/2011 | € / R On 19-December-11    | 11.65  | P            | Foreign Exchange Future | 0.72900   | 0.76800                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.75  | C            | Foreign Exchange Future | 0.21500   | 0.21200                         | 0             |
| 12/12/2011 | € / R On 19-March-12       | 11.75  | P            | Foreign Exchange Future | 0.88300   | 0.92100                         | 0             |
| 12/12/2011 | € / R On 19-December-11    | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/12/2011 | € / R On 19-December-11    | 11.90  | P            | Foreign Exchange Future | 0.97900   | 1.01600                         | 0             |
| 12/12/2011 | AU\$ / R On 14-December-15 |        |              | Foreign Exchange Future | 9.37150   | 9.34970                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12    | 6.20   | C            | Foreign Exchange Future | 2.13600   | 2.09400                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | AU\$ / R On 19-March-12     | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/12/2011 | AU\$ / R On 19-December-11  | 6.60   | C            | Foreign Exchange Future | 1.70300   | 1.66200                         | 0             |
| 12/12/2011 | AU\$ / R On 19-December-11  | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | AU\$ / R On 19-December-11  | 6.65   | C            | Foreign Exchange Future | 1.65300   | 1.61200                         | 0             |
| 12/12/2011 | AU\$ / R On 19-December-11  | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | AU\$ / R On 19-December-11  | 6.70   | C            | Foreign Exchange Future | 1.60300   | 1.56200                         | 0             |
| 12/12/2011 | AU\$ / R On 19-December-11  | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.39700   | 1.35700                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.34900   | 1.30900                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.20   | C            | Foreign Exchange Future | 1.16000   | 1.12100                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.20   | P            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 12/12/2011 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 2.49200   | 2.46900                         | 0             |
| 12/12/2011 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.37100   | 0.36900                         | 0             |
| 12/12/2011 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 2.45100   | 2.42900                         | 0             |
| 12/12/2011 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.38000   | 0.37900                         | 0             |
| 12/12/2011 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 2.41100   | 2.38900                         | 0             |
| 12/12/2011 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.39000   | 0.38900                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.97600   | 0.93900                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.04300   | 0.04800                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.93100   | 0.89500                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.04800   | 0.05400                         | 0             |
| 12/12/2011 | AU\$ / R On 19-December-11  | 7.50   | C            | Foreign Exchange Future | 0.80400   | 0.76300                         | 0             |
| 12/12/2011 | AU\$ / R On 19-December-11  | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/12/2011 | AU\$ / R On 18-June-12      | 7.60   | C            | Foreign Exchange Future | 0.91400   | 0.88400                         | 0             |
| 12/12/2011 | AU\$ / R On 18-June-12      | 7.60   | P            | Foreign Exchange Future | 0.14400   | 0.15600                         | 0             |
| 12/12/2011 | AU\$ / R On 18-June-12      | 7.65   | C            | Foreign Exchange Future | 0.87700   | 0.84800                         | 0             |
| 12/12/2011 | AU\$ / R On 18-June-12      | 7.65   | P            | Foreign Exchange Future | 0.15700   | 0.17000                         | 0             |
| 12/12/2011 | AU\$ / R On 18-June-12      | 7.70   | C            | Foreign Exchange Future | 0.84100   | 0.81300                         | 0             |
| 12/12/2011 | AU\$ / R On 18-June-12      | 7.70   | P            | Foreign Exchange Future | 0.17100   | 0.18500                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.75   | C            | Foreign Exchange Future | 0.68300   | 0.65200                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.75   | P            | Foreign Exchange Future | 0.10000   | 0.11100                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.90   | C            | Foreign Exchange Future | 0.57200   | 0.54500                         | 0             |
| 12/12/2011 | AU\$ / R On 19-March-12     | 7.90   | P            | Foreign Exchange Future | 0.13900   | 0.15400                         | 0             |
| 12/12/2011 | AU\$ / R On 17-September-12 | 8.19   | C            | Foreign Exchange Future | 0.66900   | 0.64900                         | 0             |
| 12/12/2011 | AU\$ / R On 17-September-12 | 8.19   | P            | Foreign Exchange Future | 0.44800   | 0.47000                         | 0             |
| 12/12/2011 | AU\$ / R On 17-September-12 | 8.24   | C            | Foreign Exchange Future | 0.64400   | 0.62500                         | 0             |
| 12/12/2011 | AU\$ / R On 17-September-12 | 8.24   | P            | Foreign Exchange Future | 0.47300   | 0.49600                         | 0             |
| 12/12/2011 | AU\$ / R On 17-September-12 | 8.29   | C            | Foreign Exchange Future | 0.62100   | 0.60200                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | AU\$ / R On 17-September-12     | 8.29   | P            | Foreign Exchange Future | 0.50000   | 0.52300                         | 0             |
| 12/12/2011 | CAD/ R On 18-June-12            |        |              | Foreign Exchange Future | 8.20650   | 8.13430                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 6.80   | C            | Foreign Exchange Future | 1.22700   | 1.15700                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 6.85   | C            | Foreign Exchange Future | 1.17700   | 1.10700                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 6.90   | C            | Foreign Exchange Future | 1.12700   | 1.05700                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.20   | C            | Foreign Exchange Future | 0.82700   | 0.75700                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.25   | C            | Foreign Exchange Future | 0.77700   | 0.70700                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.30   | C            | Foreign Exchange Future | 0.72700   | 0.65700                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.40   | C            | Foreign Exchange Future | 0.62700   | 0.55700                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.45   | C            | Foreign Exchange Future | 0.57700   | 0.50800                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/12/2011 | CAD/ R On 19-March-12           | 7.50   | C            | Foreign Exchange Future | 0.67500   | 0.61900                         | 0             |
| 12/12/2011 | CAD/ R On 19-March-12           | 7.50   | P            | Foreign Exchange Future | 0.05600   | 0.07100                         | 0             |
| 12/12/2011 | CAD/ R On 19-March-12           | 7.55   | C            | Foreign Exchange Future | 0.63400   | 0.58000                         | 0             |
| 12/12/2011 | CAD/ R On 19-March-12           | 7.55   | P            | Foreign Exchange Future | 0.06500   | 0.08200                         | 0             |
| 12/12/2011 | CAD/ R On 19-March-12           | 7.60   | C            | Foreign Exchange Future | 0.59300   | 0.54200                         | 0             |
| 12/12/2011 | CAD/ R On 19-March-12           | 7.60   | P            | Foreign Exchange Future | 0.07400   | 0.09400                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.65   | C            | Foreign Exchange Future | 0.37900   | 0.31200                         | 0             |
| 12/12/2011 | CAD/ R On 19-December-11        | 7.65   | P            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 12/12/2011 | CAD/ R On 18-June-12            | 8.10   | C            | Foreign Exchange Future | 0.43100   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 18-June-12            | 8.10   | P            | Foreign Exchange Future | 0.32500   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 18-June-12            | 8.15   | C            | Foreign Exchange Future | 0.40800   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 18-June-12            | 8.15   | P            | Foreign Exchange Future | 0.35200   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 18-June-12            | 8.20   | C            | Foreign Exchange Future | 0.38500   | 0.00000                         | 0             |
| 12/12/2011 | CAD/ R On 18-June-12            | 8.20   | P            | Foreign Exchange Future | 0.37900   | 0.00000                         | 0             |
| 12/12/2011 | CF CANDO CAAK On 19-December-11 |        |              | Can-Do Future           | 0.30580   | 0.21470                         | 12,659        |
| 12/12/2011 | CF CANDO CAAL On 19-December-11 |        |              | Can-Do Future           | 0.17980   | 0.12640                         | 18,519        |
| 12/12/2011 | CF CANDO CAAM On 19-December-11 |        |              | Can-Do Future           | 0.02470   | 0.06400                         | 12,423        |
| 12/12/2011 | CF CANDO CAAN On 30-March-12    |        |              | Can-Do Future           | 0.44160   | 0.40000                         | 100,000       |
| 12/12/2011 | CF CANDO CAAO On 30-March-12    |        |              | Can-Do Future           | 0.07230   | 0.09810                         | 100,000       |
| 12/12/2011 | CF CANDO CAAP On 19-December-11 |        |              | Can-Do Future           | 0.03520   | 0.09440                         | 12,346        |
| 12/12/2011 | CF CANDO CAAR On 19-December-11 |        |              | Can-Do Future           | 0.25030   | 0.17420                         | 18,750        |
| 12/12/2011 | CF CANDO CAAS On 31-January-12  |        |              | Can-Do Future           | 0.14100   | 0.11540                         | 12,500        |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | CF CANDO CAAT On 29-February-12 |        |              | Can-Do Future           | 0.11400   | 0.09730                         | 12,500        |
| 12/12/2011 | CF CANDO CAAU On 31-January-12  |        |              | Can-Do Future           | 0.03410   | 0.05130                         | 19,481        |
| 12/12/2011 | CF CANDO CAAV On 29-February-12 |        |              | Can-Do Future           | 0.05690   | 0.07630                         | 12,987        |
| 12/12/2011 | CHF / R On 18-June-12           |        |              | Foreign Exchange Future | 9.12040   | 9.08130                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 7.65   | C            | Foreign Exchange Future | 1.19700   | 1.16300                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 7.75   | C            | Foreign Exchange Future | 1.09700   | 1.06300                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 7.90   | C            | Foreign Exchange Future | 0.94700   | 0.91300                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.00   | C            | Foreign Exchange Future | 0.84700   | 0.81400                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.15   | C            | Foreign Exchange Future | 0.69800   | 0.66500                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.25   | C            | Foreign Exchange Future | 0.59900   | 0.56600                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.30   | C            | Foreign Exchange Future | 0.54900   | 0.51700                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.35   | C            | Foreign Exchange Future | 0.50000   | 0.46800                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.35   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.45   | C            | Foreign Exchange Future | 0.40400   | 0.37500                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.45   | P            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.50   | C            | Foreign Exchange Future | 0.35800   | 0.33100                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.50   | P            | Foreign Exchange Future | 0.01100   | 0.01800                         | 0             |
| 12/12/2011 | CHF / R On 19-March-12          | 8.55   | C            | Foreign Exchange Future | 0.62800   | 0.61100                         | 0             |
| 12/12/2011 | CHF / R On 19-March-12          | 8.55   | P            | Foreign Exchange Future | 0.19200   | 0.21100                         | 0             |
| 12/12/2011 | CHF / R On 19-March-12          | 8.60   | C            | Foreign Exchange Future | 0.59900   | 0.58300                         | 0             |
| 12/12/2011 | CHF / R On 19-March-12          | 8.60   | P            | Foreign Exchange Future | 0.21300   | 0.23300                         | 0             |
| 12/12/2011 | CHF / R On 19-March-12          | 8.65   | C            | Foreign Exchange Future | 0.57100   | 0.55500                         | 0             |
| 12/12/2011 | CHF / R On 19-March-12          | 8.65   | P            | Foreign Exchange Future | 0.23500   | 0.25500                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.70   | C            | Foreign Exchange Future | 0.18900   | 0.17500                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.70   | P            | Foreign Exchange Future | 0.04200   | 0.06200                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.80   | C            | Foreign Exchange Future | 0.12200   | 0.11600                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.80   | P            | Foreign Exchange Future | 0.07500   | 0.10300                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.90   | C            | Foreign Exchange Future | 0.07400   | 0.07700                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.90   | P            | Foreign Exchange Future | 0.12700   | 0.16400                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.95   | C            | Foreign Exchange Future | 0.05800   | 0.06300                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11       | 8.95   | P            | Foreign Exchange Future | 0.16100   | 0.20000                         | 0             |
| 12/12/2011 | CHF / R On 18-June-12           | 9.05   | C            | Foreign Exchange Future | 0.61800   | 0.00000                         | 0             |
| 12/12/2011 | CHF / R On 18-June-12           | 9.05   | P            | Foreign Exchange Future | 0.54800   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | CHF / R On 18-June-12      | 9.10   | C            | Foreign Exchange Future | 0.59900   | 0.00000                         | 0             |
| 12/12/2011 | CHF / R On 18-June-12      | 9.10   | P            | Foreign Exchange Future | 0.57900   | 0.00000                         | 0             |
| 12/12/2011 | CHF / R On 18-June-12      | 9.15   | C            | Foreign Exchange Future | 0.57900   | 0.00000                         | 0             |
| 12/12/2011 | CHF / R On 18-June-12      | 9.15   | P            | Foreign Exchange Future | 0.60900   | 0.00000                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11  | 9.20   | C            | Foreign Exchange Future | 0.01500   | 0.02100                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11  | 9.20   | P            | Foreign Exchange Future | 0.36800   | 0.40800                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11  | 9.40   | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11  | 9.40   | P            | Foreign Exchange Future | 0.55800   | 0.59500                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11  | 9.45   | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 12/12/2011 | CHF / R On 19-December-11  | 9.45   | P            | Foreign Exchange Future | 0.60700   | 0.64400                         | 0             |
| 12/12/2011 | NZ\$ / R On 18-June-12     |        |              | Foreign Exchange Future | 6.38680   | 6.37720                         | 0             |
| 12/12/2011 | NZ\$ / R On 18-June-12     | 6.25   | C            | Foreign Exchange Future | 0.39800   | 0.38800                         | 0             |
| 12/12/2011 | NZ\$ / R On 18-June-12     | 6.25   | P            | Foreign Exchange Future | 0.26100   | 0.26100                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-December-11 | 6.25   | C            | Foreign Exchange Future | 0.09100   | 0.09300                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-December-11 | 6.25   | P            | Foreign Exchange Future | 0.05900   | 0.07000                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-December-11 | 6.26   | C            | Foreign Exchange Future | 0.08500   | 0.08800                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-December-11 | 6.26   | P            | Foreign Exchange Future | 0.06300   | 0.07500                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-March-12    | 6.27   | C            | Foreign Exchange Future | 0.23900   | 0.23700                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-March-12    | 6.27   | P            | Foreign Exchange Future | 0.17000   | 0.17700                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-December-11 | 6.27   | C            | Foreign Exchange Future | 0.08000   | 0.08300                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-December-11 | 6.27   | P            | Foreign Exchange Future | 0.06800   | 0.08000                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-March-12    | 6.28   | C            | Foreign Exchange Future | 0.23300   | 0.23100                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-March-12    | 6.28   | P            | Foreign Exchange Future | 0.17400   | 0.18100                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-March-12    | 6.29   | C            | Foreign Exchange Future | 0.22800   | 0.22600                         | 0             |
| 12/12/2011 | NZ\$ / R On 19-March-12    | 6.29   | P            | Foreign Exchange Future | 0.17900   | 0.18600                         | 0             |
| 12/12/2011 | NZ\$ / R On 18-June-12     | 6.30   | C            | Foreign Exchange Future | 0.37100   | 0.36200                         | 0             |
| 12/12/2011 | NZ\$ / R On 18-June-12     | 6.30   | P            | Foreign Exchange Future | 0.28400   | 0.28500                         | 0             |
| 12/12/2011 | NZ\$ / R On 18-June-12     | 6.35   | C            | Foreign Exchange Future | 0.34600   | 0.33700                         | 0             |
| 12/12/2011 | NZ\$ / R On 18-June-12     | 6.35   | P            | Foreign Exchange Future | 0.30900   | 0.31000                         | 0             |
| 12/12/2011 | PULA / R On 19-March-12    |        |              | Foreign Exchange Future | 1.10710   | 1.10280                         | 0             |
| 12/12/2011 | PULA / R On 19-December-11 | 1.08   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 12/12/2011 | PULA / R On 19-December-11 | 1.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | PULA / R On 19-December-11 | 1.09   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/12/2011 | PULA / R On 19-December-11 | 1.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | PULA / R On 19-March-12    | 1.10   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 12/12/2011 | PULA / R On 19-March-12    | 1.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | PULA / R On 19-December-11 | 1.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/12/2011 | PULA / R On 19-December-11 | 1.10   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 12/12/2011 | PULA / R On 19-March-12    | 1.11   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/12/2011 | PULA / R On 19-March-12    | 1.11   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date                         | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest       |
|------------------------------|--------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------------|
| 12/12/2011                   | PULA / R On 19-March-12  | 1.12   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0                   |
| 12/12/2011                   | PULA / R On 19-March-12  | 1.12   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0                   |
| 12/12/2011                   | RAIN On 19-December-11   |        |              | Foreign Exchange Future | 16,323.78000 | 16,180.07000                    | 0                   |
| 12/12/2011                   | YUAN/R On 18-June-12     |        |              | Foreign Exchange Future | 1.32970      | 1.13030                         | 0                   |
| 12/12/2011                   | YUAN/R On 19-December-11 | 1.05   | C            | Foreign Exchange Future | 0.24690      | 0.22910                         | 0                   |
| 12/12/2011                   | YUAN/R On 19-December-11 | 1.05   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0                   |
| 12/12/2011                   | YUAN/R On 18-June-12     | 1.10   | C            | Foreign Exchange Future | 0.23930      | 0.00000                         | 0                   |
| 12/12/2011                   | YUAN/R On 18-June-12     | 1.10   | P            | Foreign Exchange Future | 0.00960      | 0.00000                         | 0                   |
| 12/12/2011                   | YUAN/R On 18-June-12     | 1.15   | C            | Foreign Exchange Future | 0.19740      | 0.00000                         | 0                   |
| 12/12/2011                   | YUAN/R On 18-June-12     | 1.15   | P            | Foreign Exchange Future | 0.01770      | 0.00000                         | 0                   |
| 12/12/2011                   | YUAN/R On 18-June-12     | 1.20   | C            | Foreign Exchange Future | 0.15960      | 0.00000                         | 0                   |
| 12/12/2011                   | YUAN/R On 18-June-12     | 1.20   | P            | Foreign Exchange Future | 0.02990      | 0.00000                         | 0                   |
| 12/12/2011                   | YUAN/R On 19-March-12    | 1.25   | C            | Foreign Exchange Future | 0.09510      | 0.08480                         | 0                   |
| 12/12/2011                   | YUAN/R On 19-March-12    | 1.25   | P            | Foreign Exchange Future | 0.03180      | 0.03950                         | 0                   |
| <b>Futures Open Interest</b> |                          |        |              |                         |              |                                 | <b>741,972.00</b>   |
| <b>Options Open Interest</b> |                          |        |              |                         |              |                                 | <b>454,743.00</b>   |
| <b>Total</b>                 |                          |        |              |                         |              |                                 | <b>1,196,715.00</b> |