



# Currency Futures & Options Weekly Statistics

From: 19/12/2011 To: 20/12/2011

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | \$ / R On 14-December-15 |        |              | Foreign Exchange Future | 10.69350  | 10.69170                        | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 5.85   | C            | Foreign Exchange Future | 2.52600   | 2.51800                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 5.95   | C            | Foreign Exchange Future | 2.42600   | 2.41800                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 6.00   | C            | Foreign Exchange Future | 2.37600   | 2.36800                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 6.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 6.05   | C            | Foreign Exchange Future | 2.32600   | 2.31800                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 6.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.10   | C            | Foreign Exchange Future | 2.38600   | 2.38400                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.10   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.15   | C            | Foreign Exchange Future | 2.33600   | 2.33400                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.15   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.20   | C            | Foreign Exchange Future | 2.28600   | 2.28400                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 6.25   | C            | Foreign Exchange Future | 2.12600   | 2.11800                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 6.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 6.30   | C            | Foreign Exchange Future | 2.07600   | 2.06800                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11 | 6.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.35   | C            | Foreign Exchange Future | 2.13700   | 2.13500                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.35   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.40   | C            | Foreign Exchange Future | 2.08700   | 2.08500                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.45   | C            | Foreign Exchange Future | 2.03700   | 2.03600                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.45   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.50   | C            | Foreign Exchange Future | 1.98700   | 1.98600                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 6.50   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 2,420         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | \$ / R On 19-March-12     | 6.55   | C            | Foreign Exchange Future | 1.93800   | 1.93600                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.55   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.60   | C            | Foreign Exchange Future | 1.88800   | 1.88700                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.60   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.65   | C            | Foreign Exchange Future | 1.83800   | 1.83700                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.65   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.70   | C            | Foreign Exchange Future | 1.78900   | 1.78800                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.70   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 10,000        |
| 19/12/2011 | \$ / R On 18-June-12      | 6.75   | C            | Foreign Exchange Future | 1.86400   | 1.86500                         | 4,850         |
| 19/12/2011 | \$ / R On 18-June-12      | 6.75   | P            | Foreign Exchange Future | 0.02200   | 0.02700                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.80   | C            | Foreign Exchange Future | 1.69000   | 1.68900                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.80   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.85   | C            | Foreign Exchange Future | 1.64100   | 1.64000                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.85   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.90   | C            | Foreign Exchange Future | 1.59200   | 1.59100                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.90   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.54300   | 1.54300                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.99   | C            | Foreign Exchange Future | 1.50800   | 1.50800                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 6.99   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.49400   | 1.49500                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.01000   | 0.01400                         | 1,000         |
| 19/12/2011 | \$ / R On 19-March-12     | 7.04   | C            | Foreign Exchange Future | 1.45900   | 1.46000                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.04   | P            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.05   | C            | Foreign Exchange Future | 1.44500   | 1.44700                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.05   | P            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.09   | C            | Foreign Exchange Future | 1.41100   | 1.41300                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 1.39700   | 1.39900                         | 10,000        |
| 19/12/2011 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.61800   | 1.62800                         | 16,000        |
| 19/12/2011 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.07700   | 0.09100                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 1.57600   | 1.58700                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.08500   | 0.10000                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 1.53400   | 1.54600                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.09300   | 0.10900                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.49400   | 1.50600                         | 37,000        |
| 19/12/2011 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.10300   | 0.11900                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.35   | C            | Foreign Exchange Future | 1.15900   | 1.16700                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12     | 7.35   | P            | Foreign Exchange Future | 0.02500   | 0.03600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | \$ / R On 19-March-12    | 7.40   | C            | Foreign Exchange Future | 1.11300   | 1.12100                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.40   | P            | Foreign Exchange Future | 0.02900   | 0.04000                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.45   | C            | Foreign Exchange Future | 1.06700   | 1.07700                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.45   | P            | Foreign Exchange Future | 0.03300   | 0.04600                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.50   | C            | Foreign Exchange Future | 1.02100   | 1.03200                         | 5,000         |
| 19/12/2011 | \$ / R On 19-March-12    | 7.50   | P            | Foreign Exchange Future | 0.03700   | 0.05100                         | 2,420         |
| 19/12/2011 | \$ / R On 19-March-12    | 7.55   | C            | Foreign Exchange Future | 0.97600   | 0.98900                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.55   | P            | Foreign Exchange Future | 0.04200   | 0.05800                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.60   | C            | Foreign Exchange Future | 0.93100   | 0.94600                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.60   | P            | Foreign Exchange Future | 0.04700   | 0.06500                         | 13,860        |
| 19/12/2011 | \$ / R On 14-December-12 | 7.65   | C            | Foreign Exchange Future | 1.37100   | 1.38600                         | 0             |
| 19/12/2011 | \$ / R On 14-December-12 | 7.65   | P            | Foreign Exchange Future | 0.23300   | 0.25200                         | 0             |
| 19/12/2011 | \$ / R On 14-December-12 | 7.70   | C            | Foreign Exchange Future | 1.33800   | 1.35300                         | 0             |
| 19/12/2011 | \$ / R On 14-December-12 | 7.70   | P            | Foreign Exchange Future | 0.25000   | 0.26900                         | 0             |
| 19/12/2011 | \$ / R On 14-December-12 | 7.75   | C            | Foreign Exchange Future | 1.30500   | 1.32100                         | 0             |
| 19/12/2011 | \$ / R On 14-December-12 | 7.75   | P            | Foreign Exchange Future | 0.26700   | 0.28700                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.80   | C            | Foreign Exchange Future | 0.76700   | 0.78900                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.80   | P            | Foreign Exchange Future | 0.08300   | 0.10800                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.85   | C            | Foreign Exchange Future | 0.73000   | 0.75300                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 7.85   | P            | Foreign Exchange Future | 0.09600   | 0.12200                         | 0             |
| 19/12/2011 | \$ / R On 18-March-13    | 7.90   | C            | Foreign Exchange Future | 1.36000   | 1.36300                         | 0             |
| 19/12/2011 | \$ / R On 18-March-13    | 7.90   | P            | Foreign Exchange Future | 0.37400   | 0.39900                         | 0             |
| 19/12/2011 | \$ / R On 18-March-13    | 7.95   | C            | Foreign Exchange Future | 1.33100   | 1.33500                         | 0             |
| 19/12/2011 | \$ / R On 18-March-13    | 7.95   | P            | Foreign Exchange Future | 0.39500   | 0.42100                         | 0             |
| 19/12/2011 | \$ / R On 12-December-14 | 8.00   | C            | Foreign Exchange Future | 2.37600   | 2.24800                         | 200           |
| 19/12/2011 | \$ / R On 12-December-14 | 8.00   | P            | Foreign Exchange Future | 0.56900   | 0.64700                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.05   | C            | Foreign Exchange Future | 0.59200   | 0.61900                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.05   | P            | Foreign Exchange Future | 0.15800   | 0.18800                         | 4,620         |
| 19/12/2011 | \$ / R On 18-March-13    | 8.10   | C            | Foreign Exchange Future | 1.25300   | 1.26000                         | 0             |
| 19/12/2011 | \$ / R On 18-March-13    | 8.10   | P            | Foreign Exchange Future | 0.46700   | 0.49600                         | 180           |
| 19/12/2011 | \$ / R On 19-March-12    | 8.15   | C            | Foreign Exchange Future | 0.53200   | 0.56100                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.15   | P            | Foreign Exchange Future | 0.19800   | 0.23000                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.20   | C            | Foreign Exchange Future | 0.50500   | 0.53500                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.20   | P            | Foreign Exchange Future | 0.22100   | 0.25400                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.25   | C            | Foreign Exchange Future | 0.47900   | 0.50900                         | 4,620         |
| 19/12/2011 | \$ / R On 19-March-12    | 8.25   | P            | Foreign Exchange Future | 0.24500   | 0.27800                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.30   | C            | Foreign Exchange Future | 0.45500   | 0.48500                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.30   | P            | Foreign Exchange Future | 0.27100   | 0.30400                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.35   | C            | Foreign Exchange Future | 0.43100   | 0.46200                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12    | 8.35   | P            | Foreign Exchange Future | 0.29700   | 0.33100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | \$ / R On 19-March-12         | 8.40   | C            | Foreign Exchange Future | 0.40900   | 0.44000                         | 4,850         |
| 19/12/2011 | \$ / R On 19-March-12         | 8.40   | P            | Foreign Exchange Future | 0.32500   | 0.35900                         | 0             |
| 19/12/2011 | \$ / R On 12-December-14      | 8.45   | C            | Foreign Exchange Future | 2.17300   | 2.05300                         | 0             |
| 19/12/2011 | \$ / R On 12-December-14      | 8.45   | P            | Foreign Exchange Future | 0.81600   | 0.90200                         | 0             |
| 19/12/2011 | \$ / R On 12-December-14      | 8.50   | C            | Foreign Exchange Future | 2.15300   | 2.03400                         | 0             |
| 19/12/2011 | \$ / R On 12-December-14      | 8.50   | P            | Foreign Exchange Future | 0.84600   | 0.93300                         | 0             |
| 19/12/2011 | \$ / R On 12-December-14      | 8.55   | C            | Foreign Exchange Future | 2.13300   | 2.01500                         | 0             |
| 19/12/2011 | \$ / R On 12-December-14      | 8.55   | P            | Foreign Exchange Future | 0.87600   | 0.96400                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12     | 8.60   | C            | Foreign Exchange Future | 0.72900   | 0.75200                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12     | 8.60   | P            | Foreign Exchange Future | 0.63800   | 0.66500                         | 4,000         |
| 19/12/2011 | \$ / R On 18-June-12          | 8.65   | C            | Foreign Exchange Future | 0.53600   | 0.55700                         | 0             |
| 19/12/2011 | \$ / R On 18-June-12          | 8.65   | P            | Foreign Exchange Future | 0.59400   | 0.61900                         | 0             |
| 19/12/2011 | \$ / R On 19-March-12         | 8.70   | C            | Foreign Exchange Future | 0.30000   | 0.32800                         | 366           |
| 19/12/2011 | \$ / R On 19-March-12         | 8.70   | P            | Foreign Exchange Future | 0.51600   | 0.54700                         | 0             |
| 19/12/2011 | \$ / R On 18-June-12          | 8.75   | C            | Foreign Exchange Future | 0.50100   | 0.52100                         | 0             |
| 19/12/2011 | \$ / R On 18-June-12          | 8.75   | P            | Foreign Exchange Future | 0.65900   | 0.68300                         | 132           |
| 19/12/2011 | \$ / R On 17-September-12     | 8.80   | C            | Foreign Exchange Future | 0.65800   | 0.68000                         | 0             |
| 19/12/2011 | \$ / R On 17-September-12     | 8.80   | P            | Foreign Exchange Future | 0.76700   | 0.79300                         | 1,500         |
| 19/12/2011 | \$ / R On 19-March-12         | 9.00   | C            | Foreign Exchange Future | 0.22200   | 0.24600                         | 100           |
| 19/12/2011 | \$ / R On 19-March-12         | 9.00   | P            | Foreign Exchange Future | 0.73800   | 0.76500                         | 0             |
| 19/12/2011 | \$ / R On 18-March-13         | 9.10   | C            | Foreign Exchange Future | 0.86500   | 0.87400                         | 180           |
| 19/12/2011 | \$ / R On 18-March-13         | 9.10   | P            | Foreign Exchange Future | 1.07900   | 1.11000                         | 0             |
| 19/12/2011 | \$ / R On 14-December-15      | 9.15   | C            | Foreign Exchange Future | 2.71500   | 2.74800                         | 0             |
| 19/12/2011 | \$ / R On 14-December-15      | 9.15   | P            | Foreign Exchange Future | 1.17200   | 1.20600                         | 0             |
| 19/12/2011 | \$ / R On 14-December-15      | 9.20   | C            | Foreign Exchange Future | 2.69600   | 2.72900                         | 0             |
| 19/12/2011 | \$ / R On 14-December-15      | 9.20   | P            | Foreign Exchange Future | 1.20300   | 1.23700                         | 0             |
| 19/12/2011 | \$ / R On 14-December-15      | 9.25   | C            | Foreign Exchange Future | 2.67700   | 2.71000                         | 0             |
| 19/12/2011 | \$ / R On 14-December-15      | 9.25   | P            | Foreign Exchange Future | 1.23400   | 1.26800                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11      | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11      | 10.95  | P            | Foreign Exchange Future | 2.57500   | 2.58200                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11      | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R On 19-December-11      | 11.90  | P            | Foreign Exchange Future | 3.52500   | 3.53200                         | 0             |
| 19/12/2011 | \$ / R MAXI On 18-June-12     |        |              | Foreign Exchange Future | 8.59180   | 8.58760                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-December-11 | 6.95   | C            | Foreign Exchange Future | 1.42550   | 1.41780                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-December-11 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-December-11 | 7.00   | C            | Foreign Exchange Future | 1.37550   | 1.36780                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-December-11 | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-December-11 | 7.05   | C            | Foreign Exchange Future | 1.32550   | 1.31780                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-December-11 | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-March-12    | 7.50   | C            | Foreign Exchange Future | 1.02080   | 1.03243                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | \$ / R MAXI On 19-March-12 | 7.50   | P            | Foreign Exchange Future | 0.03660   | 0.05103                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-March-12 | 7.55   | C            | Foreign Exchange Future | 0.97554   | 0.98882                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-March-12 | 7.55   | P            | Foreign Exchange Future | 0.04134   | 0.05742                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-March-12 | 7.60   | C            | Foreign Exchange Future | 0.93080   | 0.94585                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-March-12 | 7.60   | P            | Foreign Exchange Future | 0.04660   | 0.06445                         | 0             |
| 19/12/2011 | \$ / R MAXI On 19-March-12 | 8.20   | C            | Foreign Exchange Future | 0.50481   | 0.53472                         | 80            |
| 19/12/2011 | \$ / R MAXI On 19-March-12 | 8.20   | P            | Foreign Exchange Future | 0.22061   | 0.25332                         | 0             |
| 19/12/2011 | \$ / R MAXI On 18-June-12  | 8.30   | C            | Foreign Exchange Future | 0.67586   | 0.69780                         | 0             |
| 19/12/2011 | \$ / R MAXI On 18-June-12  | 8.30   | P            | Foreign Exchange Future | 0.38406   | 0.41020                         | 0             |
| 19/12/2011 | \$ / R MAXI On 18-June-12  | 8.35   | C            | Foreign Exchange Future | 0.65348   | 0.67541                         | 0             |
| 19/12/2011 | \$ / R MAXI On 18-June-12  | 8.35   | P            | Foreign Exchange Future | 0.41168   | 0.43781                         | 0             |
| 19/12/2011 | \$ / R MAXI On 18-June-12  | 8.40   | C            | Foreign Exchange Future | 0.63198   | 0.65385                         | 0             |
| 19/12/2011 | \$ / R MAXI On 18-June-12  | 8.40   | P            | Foreign Exchange Future | 0.44018   | 0.46625                         | 0             |
| 19/12/2011 | £ / R On 18-June-12        |        |              | Foreign Exchange Future | 13.32120  | 13.29840                        | 2,985         |
| 19/12/2011 | £ / R On 19-December-11    | 10.50  | C            | Foreign Exchange Future | 2.50300   | 2.48000                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 10.70  | C            | Foreign Exchange Future | 2.30300   | 2.28000                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 10.90  | C            | Foreign Exchange Future | 2.28300   | 2.26500                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 10.90  | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.00  | C            | Foreign Exchange Future | 2.18500   | 2.16700                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.00  | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 768           |
| 19/12/2011 | £ / R On 19-March-12       | 11.10  | C            | Foreign Exchange Future | 2.08600   | 2.06900                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.10  | P            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 11.30  | C            | Foreign Exchange Future | 1.70300   | 1.68000                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 11.30  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.35  | C            | Foreign Exchange Future | 1.84200   | 1.82600                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.35  | P            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.40  | C            | Foreign Exchange Future | 1.79300   | 1.77700                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.40  | P            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.45  | C            | Foreign Exchange Future | 1.74500   | 1.72900                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.45  | P            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.50  | C            | Foreign Exchange Future | 1.69600   | 1.68000                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.50  | P            | Foreign Exchange Future | 0.03000   | 0.03500                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.55  | C            | Foreign Exchange Future | 1.64800   | 1.63200                         | 0             |
| 19/12/2011 | £ / R On 19-March-12       | 11.55  | P            | Foreign Exchange Future | 0.03200   | 0.03700                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 11.60  | C            | Foreign Exchange Future | 1.40300   | 1.38000                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 11.60  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 11.65  | C            | Foreign Exchange Future | 1.35300   | 1.33000                         | 0             |
| 19/12/2011 | £ / R On 19-December-11    | 11.65  | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | £ / R On 19-March-12     | 11.70  | C            | Foreign Exchange Future | 1.50300   | 1.48800                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 11.70  | P            | Foreign Exchange Future | 0.03700   | 0.04300                         | 0             |
| 19/12/2011 | £ / R On 19-December-11  | 11.75  | C            | Foreign Exchange Future | 1.25300   | 1.23000                         | 0             |
| 19/12/2011 | £ / R On 19-December-11  | 11.75  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | £ / R On 18-June-12      | 11.80  | C            | Foreign Exchange Future | 1.67400   | 1.65600                         | 0             |
| 19/12/2011 | £ / R On 18-June-12      | 11.80  | P            | Foreign Exchange Future | 0.15300   | 0.15800                         | 0             |
| 19/12/2011 | £ / R On 18-June-12      | 11.85  | C            | Foreign Exchange Future | 1.63200   | 1.61400                         | 0             |
| 19/12/2011 | £ / R On 18-June-12      | 11.85  | P            | Foreign Exchange Future | 0.16100   | 0.16600                         | 0             |
| 19/12/2011 | £ / R On 18-June-12      | 11.90  | C            | Foreign Exchange Future | 1.59000   | 1.57200                         | 0             |
| 19/12/2011 | £ / R On 18-June-12      | 11.90  | P            | Foreign Exchange Future | 0.16900   | 0.17400                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 11.95  | C            | Foreign Exchange Future | 1.27200   | 1.25900                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 11.95  | P            | Foreign Exchange Future | 0.05600   | 0.06400                         | 9,000         |
| 19/12/2011 | £ / R On 19-March-12     | 12.00  | C            | Foreign Exchange Future | 1.22900   | 1.21700                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 12.00  | P            | Foreign Exchange Future | 0.06300   | 0.07200                         | 768           |
| 19/12/2011 | £ / R On 19-December-11  | 12.20  | C            | Foreign Exchange Future | 0.80300   | 0.78100                         | 0             |
| 19/12/2011 | £ / R On 19-December-11  | 12.20  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 12.30  | C            | Foreign Exchange Future | 0.98500   | 0.98100                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 12.30  | P            | Foreign Exchange Future | 0.11900   | 0.13600                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 12.55  | C            | Foreign Exchange Future | 0.80500   | 0.80700                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 12.55  | P            | Foreign Exchange Future | 0.18900   | 0.21200                         | 3,000         |
| 19/12/2011 | £ / R On 19-March-12     | 12.85  | C            | Foreign Exchange Future | 0.62700   | 0.63400                         | 3,000         |
| 19/12/2011 | £ / R On 19-March-12     | 12.85  | P            | Foreign Exchange Future | 0.31100   | 0.33900                         | 0             |
| 19/12/2011 | £ / R On 19-March-12     | 13.55  | C            | Foreign Exchange Future | 0.34300   | 0.35400                         | 9,000         |
| 19/12/2011 | £ / R On 19-March-12     | 13.55  | P            | Foreign Exchange Future | 0.72700   | 0.75900                         | 0             |
| 19/12/2011 | ¥ / R On 18-June-12      |        |              | Foreign Exchange Future | 0.11080   | 0.11080                         | 0             |
| 19/12/2011 | ¥ / R On 19-December-11  | 0.07   | C            | Foreign Exchange Future | 0.03753   | 0.03750                         | 0             |
| 19/12/2011 | ¥ / R On 19-December-11  | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | ¥ / R On 19-March-12     | 0.08   | C            | Foreign Exchange Future | 0.02923   | 0.02924                         | 0             |
| 19/12/2011 | ¥ / R On 19-March-12     | 0.08   | P            | Foreign Exchange Future | 0.00003   | 0.00004                         | 0             |
| 19/12/2011 | ¥ / R On 19-March-12     | 0.09   | C            | Foreign Exchange Future | 0.01930   | 0.01933                         | 0             |
| 19/12/2011 | ¥ / R On 19-March-12     | 0.09   | P            | Foreign Exchange Future | 0.00010   | 0.00013                         | 0             |
| 19/12/2011 | ¥ / R On 18-June-12      | 0.10   | C            | Foreign Exchange Future | 0.01446   | 0.01468                         | 0             |
| 19/12/2011 | ¥ / R On 18-June-12      | 0.10   | P            | Foreign Exchange Future | 0.00166   | 0.00188                         | 0             |
| 19/12/2011 | ¥ / R On 19-March-12     | 0.10   | C            | Foreign Exchange Future | 0.01023   | 0.01060                         | 0             |
| 19/12/2011 | ¥ / R On 19-March-12     | 0.10   | P            | Foreign Exchange Future | 0.00103   | 0.00140                         | 0             |
| 19/12/2011 | ¥ / R On 18-June-12      | 0.11   | C            | Foreign Exchange Future | 0.00848   | 0.00878                         | 0             |
| 19/12/2011 | ¥ / R On 18-June-12      | 0.11   | P            | Foreign Exchange Future | 0.00568   | 0.00598                         | 0             |
| 19/12/2011 | ¥ / R On 18-June-12      | 0.12   | C            | Foreign Exchange Future | 0.00504   | 0.00529                         | 0             |
| 19/12/2011 | ¥ / R On 18-June-12      | 0.12   | P            | Foreign Exchange Future | 0.01224   | 0.01249                         | 0             |
| 19/12/2011 | € / R On 17-September-12 |        |              | Foreign Exchange Future | 11.35100  | 11.35440                        | 200           |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | € / R On 19-March-12    | 9.00   | C            | Foreign Exchange Future | 2.06900   | 2.07300                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.00   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.05   | C            | Foreign Exchange Future | 2.02000   | 2.02400                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.05   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.30   | C            | Foreign Exchange Future | 1.60900   | 1.60200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.40   | C            | Foreign Exchange Future | 1.50900   | 1.50200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.50   | C            | Foreign Exchange Future | 1.40900   | 1.40200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.55   | C            | Foreign Exchange Future | 1.53300   | 1.54000                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.55   | P            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.60   | C            | Foreign Exchange Future | 1.30900   | 1.30200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.75   | C            | Foreign Exchange Future | 1.15900   | 1.15200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.80   | C            | Foreign Exchange Future | 1.29400   | 1.30500                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.80   | P            | Foreign Exchange Future | 0.03400   | 0.04200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.85   | C            | Foreign Exchange Future | 1.05900   | 1.05200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.90   | C            | Foreign Exchange Future | 1.20100   | 1.21200                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 9.90   | P            | Foreign Exchange Future | 0.04100   | 0.04900                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.95   | C            | Foreign Exchange Future | 0.95900   | 0.95200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 10.00  | C            | Foreign Exchange Future | 0.90900   | 0.90200                         | 0             |
| 19/12/2011 | € / R On 19-December-11 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.05  | C            | Foreign Exchange Future | 1.06600   | 1.08000                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.05  | P            | Foreign Exchange Future | 0.05600   | 0.06700                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.10  | C            | Foreign Exchange Future | 1.02300   | 1.03800                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.10  | P            | Foreign Exchange Future | 0.06300   | 0.07500                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.15  | C            | Foreign Exchange Future | 0.98000   | 0.99600                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.15  | P            | Foreign Exchange Future | 0.07000   | 0.08300                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.25  | C            | Foreign Exchange Future | 0.89700   | 0.91500                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.25  | P            | Foreign Exchange Future | 0.08700   | 0.10200                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.30  | C            | Foreign Exchange Future | 0.85700   | 0.87600                         | 0             |
| 19/12/2011 | € / R On 19-March-12    | 10.30  | P            | Foreign Exchange Future | 0.09700   | 0.11300                         | 10,200        |
| 19/12/2011 | € / R On 18-June-12     | 10.35  | C            | Foreign Exchange Future | 1.07000   | 1.09300                         | 0             |
| 19/12/2011 | € / R On 18-June-12     | 10.35  | P            | Foreign Exchange Future | 0.21100   | 0.23100                         | 0             |
| 19/12/2011 | € / R On 18-June-12     | 10.40  | C            | Foreign Exchange Future | 1.03500   | 1.05800                         | 0             |
| 19/12/2011 | € / R On 18-June-12     | 10.40  | P            | Foreign Exchange Future | 0.22600   | 0.24600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | € / R On 18-June-12      | 10.45  | C            | Foreign Exchange Future | 1.00100   | 1.02500                         | 0             |
| 19/12/2011 | € / R On 18-June-12      | 10.45  | P            | Foreign Exchange Future | 0.24200   | 0.26300                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 10.50  | C            | Foreign Exchange Future | 0.40900   | 0.40700                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00500                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.60  | C            | Foreign Exchange Future | 0.63600   | 0.66100                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.60  | P            | Foreign Exchange Future | 0.17600   | 0.19800                         | 0             |
| 19/12/2011 | € / R On 17-September-12 | 10.68  | C            | Foreign Exchange Future | 1.10800   | 1.08000                         | 0             |
| 19/12/2011 | € / R On 17-September-12 | 10.68  | P            | Foreign Exchange Future | 0.43300   | 0.40100                         | 0             |
| 19/12/2011 | € / R On 17-September-12 | 10.73  | C            | Foreign Exchange Future | 1.07800   | 1.08500                         | 0             |
| 19/12/2011 | € / R On 17-September-12 | 10.73  | P            | Foreign Exchange Future | 0.45300   | 0.45600                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.75  | C            | Foreign Exchange Future | 0.54400   | 0.57200                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.75  | P            | Foreign Exchange Future | 0.23400   | 0.25900                         | 0             |
| 19/12/2011 | € / R On 17-September-12 | 10.78  | C            | Foreign Exchange Future | 1.04800   | 1.05500                         | 0             |
| 19/12/2011 | € / R On 17-September-12 | 10.78  | P            | Foreign Exchange Future | 0.47300   | 0.47600                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.80  | C            | Foreign Exchange Future | 0.51600   | 0.54400                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.80  | P            | Foreign Exchange Future | 0.25600   | 0.28100                         | 3,400         |
| 19/12/2011 | € / R On 19-March-12     | 10.90  | C            | Foreign Exchange Future | 0.46300   | 0.49200                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.90  | P            | Foreign Exchange Future | 0.30300   | 0.32900                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.95  | C            | Foreign Exchange Future | 0.43800   | 0.46800                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 10.95  | P            | Foreign Exchange Future | 0.32800   | 0.35500                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.00  | C            | Foreign Exchange Future | 0.41400   | 0.44400                         | 3,400         |
| 19/12/2011 | € / R On 19-March-12     | 11.00  | P            | Foreign Exchange Future | 0.35400   | 0.38100                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.10  | C            | Foreign Exchange Future | 0.37100   | 0.40100                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.10  | P            | Foreign Exchange Future | 0.41100   | 0.43800                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00900                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 11.20  | P            | Foreign Exchange Future | 0.29100   | 0.30700                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.30  | C            | Foreign Exchange Future | 0.30000   | 0.32900                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.30  | P            | Foreign Exchange Future | 0.54000   | 0.56600                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 11.40  | P            | Foreign Exchange Future | 0.49100   | 0.50100                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.50  | C            | Foreign Exchange Future | 0.24200   | 0.27000                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.50  | P            | Foreign Exchange Future | 0.68200   | 0.70700                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.60  | C            | Foreign Exchange Future | 0.21800   | 0.24400                         | 10,200        |
| 19/12/2011 | € / R On 19-March-12     | 11.60  | P            | Foreign Exchange Future | 0.75800   | 0.78100                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 11.65  | P            | Foreign Exchange Future | 0.74100   | 0.74900                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.75  | C            | Foreign Exchange Future | 0.18800   | 0.21200                         | 0             |
| 19/12/2011 | € / R On 19-March-12     | 11.75  | P            | Foreign Exchange Future | 0.87800   | 0.89900                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | € / R On 19-December-11  | 11.90  | P            | Foreign Exchange Future | 0.99100   | 0.99800                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | AU\$ / R On 14-December-15  |        |              | Foreign Exchange Future | 9.38210   | 9.39950                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 6.20   | C            | Foreign Exchange Future | 2.15900   | 2.17300                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 6.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/12/2011 | AU\$ / R On 19-December-11  | 6.60   | C            | Foreign Exchange Future | 1.73400   | 1.73800                         | 0             |
| 19/12/2011 | AU\$ / R On 19-December-11  | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | AU\$ / R On 19-December-11  | 6.65   | C            | Foreign Exchange Future | 1.68400   | 1.68800                         | 0             |
| 19/12/2011 | AU\$ / R On 19-December-11  | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | AU\$ / R On 19-December-11  | 6.70   | C            | Foreign Exchange Future | 1.63400   | 1.63800                         | 0             |
| 19/12/2011 | AU\$ / R On 19-December-11  | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.42100   | 1.43400                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.37300   | 1.38600                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.20   | C            | Foreign Exchange Future | 1.18300   | 1.19500                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.20   | P            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 19/12/2011 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 2.50200   | 2.51800                         | 0             |
| 19/12/2011 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.37000   | 0.36900                         | 0             |
| 19/12/2011 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 2.46100   | 2.47700                         | 0             |
| 19/12/2011 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.37900   | 0.37800                         | 0             |
| 19/12/2011 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 2.42100   | 2.43600                         | 0             |
| 19/12/2011 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.38900   | 0.38700                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.99800   | 1.01000                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.04100   | 0.04000                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.95300   | 0.96500                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.04600   | 0.04500                         | 0             |
| 19/12/2011 | AU\$ / R On 19-December-11  | 7.50   | C            | Foreign Exchange Future | 0.83400   | 0.83800                         | 0             |
| 19/12/2011 | AU\$ / R On 19-December-11  | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | AU\$ / R On 18-June-12      | 7.60   | C            | Foreign Exchange Future | 0.94400   | 0.95100                         | 0             |
| 19/12/2011 | AU\$ / R On 18-June-12      | 7.60   | P            | Foreign Exchange Future | 0.14700   | 0.14100                         | 0             |
| 19/12/2011 | AU\$ / R On 18-June-12      | 7.65   | C            | Foreign Exchange Future | 0.90700   | 0.91400                         | 0             |
| 19/12/2011 | AU\$ / R On 18-June-12      | 7.65   | P            | Foreign Exchange Future | 0.16000   | 0.15400                         | 0             |
| 19/12/2011 | AU\$ / R On 18-June-12      | 7.70   | C            | Foreign Exchange Future | 0.87000   | 0.87700                         | 0             |
| 19/12/2011 | AU\$ / R On 18-June-12      | 7.70   | P            | Foreign Exchange Future | 0.17300   | 0.16700                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.75   | C            | Foreign Exchange Future | 0.70400   | 0.71400                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.75   | P            | Foreign Exchange Future | 0.09700   | 0.09400                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.90   | C            | Foreign Exchange Future | 0.59200   | 0.60100                         | 0             |
| 19/12/2011 | AU\$ / R On 19-March-12     | 7.90   | P            | Foreign Exchange Future | 0.13500   | 0.13100                         | 0             |
| 19/12/2011 | AU\$ / R On 17-September-12 | 8.19   | C            | Foreign Exchange Future | 0.70200   | 0.70400                         | 0             |
| 19/12/2011 | AU\$ / R On 17-September-12 | 8.19   | P            | Foreign Exchange Future | 0.45100   | 0.43900                         | 0             |
| 19/12/2011 | AU\$ / R On 17-September-12 | 8.24   | C            | Foreign Exchange Future | 0.67700   | 0.67900                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | AU\$ / R On 17-September-12     | 8.24   | P            | Foreign Exchange Future | 0.47600   | 0.46400                         | 0             |
| 19/12/2011 | AU\$ / R On 17-September-12     | 8.29   | C            | Foreign Exchange Future | 0.65300   | 0.65500                         | 0             |
| 19/12/2011 | AU\$ / R On 17-September-12     | 8.29   | P            | Foreign Exchange Future | 0.50200   | 0.49000                         | 0             |
| 19/12/2011 | CAD/ R On 18-June-12            |        |              | Foreign Exchange Future | 8.27310   | 8.28090                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 6.80   | C            | Foreign Exchange Future | 1.29100   | 1.29500                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 6.85   | C            | Foreign Exchange Future | 1.24100   | 1.24500                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 6.90   | C            | Foreign Exchange Future | 1.19100   | 1.19500                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.20   | C            | Foreign Exchange Future | 0.89100   | 0.89500                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.25   | C            | Foreign Exchange Future | 0.84100   | 0.84500                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.30   | C            | Foreign Exchange Future | 0.79100   | 0.79500                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.40   | C            | Foreign Exchange Future | 0.69100   | 0.69500                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.45   | C            | Foreign Exchange Future | 0.64100   | 0.64500                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CAD/ R On 19-March-12           | 7.50   | C            | Foreign Exchange Future | 0.71600   | 0.73600                         | 0             |
| 19/12/2011 | CAD/ R On 19-March-12           | 7.50   | P            | Foreign Exchange Future | 0.03500   | 0.04600                         | 0             |
| 19/12/2011 | CAD/ R On 19-March-12           | 7.55   | C            | Foreign Exchange Future | 0.67300   | 0.69400                         | 0             |
| 19/12/2011 | CAD/ R On 19-March-12           | 7.55   | P            | Foreign Exchange Future | 0.04200   | 0.05400                         | 0             |
| 19/12/2011 | CAD/ R On 19-March-12           | 7.60   | C            | Foreign Exchange Future | 0.63100   | 0.65300                         | 0             |
| 19/12/2011 | CAD/ R On 19-March-12           | 7.60   | P            | Foreign Exchange Future | 0.05000   | 0.06300                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.65   | C            | Foreign Exchange Future | 0.44100   | 0.44600                         | 0             |
| 19/12/2011 | CAD/ R On 19-December-11        | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/12/2011 | CAD/ R On 18-June-12            | 8.10   | C            | Foreign Exchange Future | 0.45500   | 0.47700                         | 0             |
| 19/12/2011 | CAD/ R On 18-June-12            | 8.10   | P            | Foreign Exchange Future | 0.28200   | 0.29600                         | 0             |
| 19/12/2011 | CAD/ R On 18-June-12            | 8.15   | C            | Foreign Exchange Future | 0.43100   | 0.45200                         | 0             |
| 19/12/2011 | CAD/ R On 18-June-12            | 8.15   | P            | Foreign Exchange Future | 0.30800   | 0.32100                         | 0             |
| 19/12/2011 | CAD/ R On 18-June-12            | 8.20   | C            | Foreign Exchange Future | 0.40700   | 0.42800                         | 0             |
| 19/12/2011 | CAD/ R On 18-June-12            | 8.20   | P            | Foreign Exchange Future | 0.33400   | 0.34700                         | 0             |
| 19/12/2011 | CF CANDO CAAK On 19-December-11 |        |              | Can-Do Future           | 0.47550   | 0.41420                         | 0             |
| 19/12/2011 | CF CANDO CAAL On 19-December-11 |        |              | Can-Do Future           | 0.27550   | 0.27550                         | 0             |
| 19/12/2011 | CF CANDO CAAM On 19-December-11 |        |              | Can-Do Future           | 0.00000   | 0.00370                         | 0             |
| 19/12/2011 | CF CANDO CAAN On 30-March-12    |        |              | Can-Do Future           | 0.49800   | 0.50690                         | 100,000       |
| 19/12/2011 | CF CANDO CAAO On 30-March-12    |        |              | Can-Do Future           | 0.04460   | 0.04990                         | 100,000       |
| 19/12/2011 | CF CANDO CAAP On 19-December-11 |        |              | Can-Do Future           | 0.00000   | 0.00510                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | CF CANDO CAAR On 19-December-11 |        |              | Can-Do Future           | 0.37550   | 0.36220                         | 0             |
| 19/12/2011 | CF CANDO CAAS On 31-January-12  |        |              | Can-Do Future           | 0.17010   | 0.15120                         | 12,500        |
| 19/12/2011 | CF CANDO CAAT On 29-February-12 |        |              | Can-Do Future           | 0.13570   | 0.12210                         | 12,500        |
| 19/12/2011 | CF CANDO CAAU On 31-January-12  |        |              | Can-Do Future           | 0.01700   | 0.01770                         | 19,481        |
| 19/12/2011 | CF CANDO CAAV On 29-February-12 |        |              | Can-Do Future           | 0.04210   | 0.04560                         | 12,987        |
| 19/12/2011 | CHF / R On 18-June-12           |        |              | Foreign Exchange Future | 9.21730   | 9.16410                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 7.65   | C            | Foreign Exchange Future | 1.29100   | 1.23600                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 7.75   | C            | Foreign Exchange Future | 1.19100   | 1.13600                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 7.90   | C            | Foreign Exchange Future | 1.04100   | 0.98600                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.00   | C            | Foreign Exchange Future | 0.94100   | 0.88600                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.15   | C            | Foreign Exchange Future | 0.79100   | 0.73600                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.25   | C            | Foreign Exchange Future | 0.69100   | 0.63600                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.30   | C            | Foreign Exchange Future | 0.64100   | 0.58700                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.35   | C            | Foreign Exchange Future | 0.59100   | 0.53700                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.45   | C            | Foreign Exchange Future | 0.49100   | 0.43900                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.50   | C            | Foreign Exchange Future | 0.44100   | 0.39100                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00500                         | 0             |
| 19/12/2011 | CHF / R On 19-March-12          | 8.55   | C            | Foreign Exchange Future | 0.66100   | 0.66300                         | 0             |
| 19/12/2011 | CHF / R On 19-March-12          | 8.55   | P            | Foreign Exchange Future | 0.13300   | 0.18700                         | 0             |
| 19/12/2011 | CHF / R On 19-March-12          | 8.60   | C            | Foreign Exchange Future | 0.62700   | 0.63100                         | 0             |
| 19/12/2011 | CHF / R On 19-March-12          | 8.60   | P            | Foreign Exchange Future | 0.14900   | 0.20500                         | 0             |
| 19/12/2011 | CHF / R On 19-March-12          | 8.65   | C            | Foreign Exchange Future | 0.59400   | 0.60200                         | 0             |
| 19/12/2011 | CHF / R On 19-March-12          | 8.65   | P            | Foreign Exchange Future | 0.16600   | 0.22600                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.70   | C            | Foreign Exchange Future | 0.24100   | 0.20800                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.02200                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.80   | C            | Foreign Exchange Future | 0.14100   | 0.12900                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.04300                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.90   | C            | Foreign Exchange Future | 0.04100   | 0.06700                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.08100                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.04900                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11       | 8.95   | P            | Foreign Exchange Future | 0.00900   | 0.11300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | CHF / R On 18-June-12      | 9.05   | C            | Foreign Exchange Future | 0.68500   | 0.65400                         | 0             |
| 19/12/2011 | CHF / R On 18-June-12      | 9.05   | P            | Foreign Exchange Future | 0.51800   | 0.54000                         | 0             |
| 19/12/2011 | CHF / R On 18-June-12      | 9.10   | C            | Foreign Exchange Future | 0.66400   | 0.63400                         | 0             |
| 19/12/2011 | CHF / R On 18-June-12      | 9.10   | P            | Foreign Exchange Future | 0.54700   | 0.57000                         | 0             |
| 19/12/2011 | CHF / R On 18-June-12      | 9.15   | C            | Foreign Exchange Future | 0.64300   | 0.61400                         | 0             |
| 19/12/2011 | CHF / R On 18-June-12      | 9.15   | P            | Foreign Exchange Future | 0.57600   | 0.60000                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11  | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.01000                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11  | 9.20   | P            | Foreign Exchange Future | 0.25900   | 0.32400                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11  | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11  | 9.40   | P            | Foreign Exchange Future | 0.45900   | 0.51700                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11  | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 19/12/2011 | CHF / R On 19-December-11  | 9.45   | P            | Foreign Exchange Future | 0.50900   | 0.56600                         | 0             |
| 19/12/2011 | NZ\$ / R On 18-June-12     |        |              | Foreign Exchange Future | 6.47480   | 6.41310                         | 0             |
| 19/12/2011 | NZ\$ / R On 18-June-12     | 6.25   | C            | Foreign Exchange Future | 0.44000   | 0.41900                         | 0             |
| 19/12/2011 | NZ\$ / R On 18-June-12     | 6.25   | P            | Foreign Exchange Future | 0.21500   | 0.25600                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-December-11 | 6.25   | C            | Foreign Exchange Future | 0.12000   | 0.08700                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-December-11 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.03200                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-December-11 | 6.26   | C            | Foreign Exchange Future | 0.11000   | 0.08000                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-December-11 | 6.26   | P            | Foreign Exchange Future | 0.00000   | 0.03500                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-March-12    | 6.27   | C            | Foreign Exchange Future | 0.27300   | 0.25300                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-March-12    | 6.27   | P            | Foreign Exchange Future | 0.11700   | 0.15900                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-December-11 | 6.27   | C            | Foreign Exchange Future | 0.10000   | 0.07300                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-December-11 | 6.27   | P            | Foreign Exchange Future | 0.00000   | 0.03800                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-March-12    | 6.28   | C            | Foreign Exchange Future | 0.26700   | 0.24800                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-March-12    | 6.28   | P            | Foreign Exchange Future | 0.12100   | 0.16400                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-March-12    | 6.29   | C            | Foreign Exchange Future | 0.26000   | 0.24200                         | 0             |
| 19/12/2011 | NZ\$ / R On 19-March-12    | 6.29   | P            | Foreign Exchange Future | 0.12400   | 0.16800                         | 0             |
| 19/12/2011 | NZ\$ / R On 18-June-12     | 6.30   | C            | Foreign Exchange Future | 0.41200   | 0.39200                         | 0             |
| 19/12/2011 | NZ\$ / R On 18-June-12     | 6.30   | P            | Foreign Exchange Future | 0.23700   | 0.27900                         | 0             |
| 19/12/2011 | NZ\$ / R On 18-June-12     | 6.35   | C            | Foreign Exchange Future | 0.38600   | 0.36700                         | 0             |
| 19/12/2011 | NZ\$ / R On 18-June-12     | 6.35   | P            | Foreign Exchange Future | 0.26100   | 0.30400                         | 0             |
| 19/12/2011 | PULA / R On 19-March-12    |        |              | Foreign Exchange Future | 1.10710   | 1.10280                         | 0             |
| 19/12/2011 | PULA / R On 19-December-11 | 1.08   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 19/12/2011 | PULA / R On 19-December-11 | 1.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | PULA / R On 19-December-11 | 1.09   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/12/2011 | PULA / R On 19-December-11 | 1.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | PULA / R On 19-March-12    | 1.10   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 19/12/2011 | PULA / R On 19-March-12    | 1.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | PULA / R On 19-December-11 | 1.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/12/2011 | PULA / R On 19-December-11 | 1.10   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 19/12/2011 | PULA / R On 19-March-12  | 1.11   | C            | Foreign Exchange Future | 0.00100      | 0.00100                         | 0             |
| 19/12/2011 | PULA / R On 19-March-12  | 1.11   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 19/12/2011 | PULA / R On 19-March-12  | 1.12   | C            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 19/12/2011 | PULA / R On 19-March-12  | 1.12   | P            | Foreign Exchange Future | 0.00900      | 0.00900                         | 0             |
| 19/12/2011 | RAIN On 19-December-11   |        |              | Foreign Exchange Future | 16,464.62000 | 16,438.03000                    | 0             |
| 19/12/2011 | YUAN/R On 18-June-12     |        |              | Foreign Exchange Future | 1.35340      | 1.34330                         | 0             |
| 19/12/2011 | YUAN/R On 19-December-11 | 1.05   | C            | Foreign Exchange Future | 0.27150      | 0.26280                         | 0             |
| 19/12/2011 | YUAN/R On 19-December-11 | 1.05   | P            | Foreign Exchange Future | 0.00000      | 0.00000                         | 0             |
| 19/12/2011 | YUAN/R On 18-June-12     | 1.10   | C            | Foreign Exchange Future | 0.25930      | 0.25160                         | 0             |
| 19/12/2011 | YUAN/R On 18-June-12     | 1.10   | P            | Foreign Exchange Future | 0.00590      | 0.00830                         | 0             |
| 19/12/2011 | YUAN/R On 18-June-12     | 1.15   | C            | Foreign Exchange Future | 0.21560      | 0.20920                         | 0             |
| 19/12/2011 | YUAN/R On 18-June-12     | 1.15   | P            | Foreign Exchange Future | 0.01220      | 0.01590                         | 0             |
| 19/12/2011 | YUAN/R On 18-June-12     | 1.20   | C            | Foreign Exchange Future | 0.17570      | 0.17080                         | 0             |
| 19/12/2011 | YUAN/R On 18-June-12     | 1.20   | P            | Foreign Exchange Future | 0.02230      | 0.02750                         | 0             |
| 19/12/2011 | YUAN/R On 19-March-12    | 1.25   | C            | Foreign Exchange Future | 0.10880      | 0.10670                         | 0             |
| 19/12/2011 | YUAN/R On 19-March-12    | 1.25   | P            | Foreign Exchange Future | 0.02120      | 0.02800                         | 0             |
| 20/12/2011 | \$ / R On 14-December-15 |        |              | Foreign Exchange Future | 10.54950     | 10.69350                        | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.10   | C            | Foreign Exchange Future | 2.23900      | 2.38600                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.10   | P            | Foreign Exchange Future | 0.00200      | 0.00200                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.15   | C            | Foreign Exchange Future | 2.18900      | 2.33600                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.15   | P            | Foreign Exchange Future | 0.00200      | 0.00200                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.20   | C            | Foreign Exchange Future | 2.14000      | 2.28600                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.20   | P            | Foreign Exchange Future | 0.00300      | 0.00200                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.35   | C            | Foreign Exchange Future | 1.99000      | 2.13700                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.35   | P            | Foreign Exchange Future | 0.00300      | 0.00300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.40   | C            | Foreign Exchange Future | 1.94100      | 2.08700                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.40   | P            | Foreign Exchange Future | 0.00400      | 0.00300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.45   | C            | Foreign Exchange Future | 1.89100      | 2.03700                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.45   | P            | Foreign Exchange Future | 0.00400      | 0.00300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.50   | C            | Foreign Exchange Future | 1.84100      | 1.98700                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.50   | P            | Foreign Exchange Future | 0.00400      | 0.00300                         | 2,420         |
| 20/12/2011 | \$ / R On 19-March-12    | 6.55   | C            | Foreign Exchange Future | 1.79200      | 1.93800                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.55   | P            | Foreign Exchange Future | 0.00500      | 0.00400                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.60   | C            | Foreign Exchange Future | 1.74200      | 1.88800                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.60   | P            | Foreign Exchange Future | 0.00500      | 0.00400                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.65   | C            | Foreign Exchange Future | 1.69200      | 1.83800                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.65   | P            | Foreign Exchange Future | 0.00500      | 0.00400                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.70   | C            | Foreign Exchange Future | 1.64300      | 1.78900                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12    | 6.70   | P            | Foreign Exchange Future | 0.00600      | 0.00500                         | 10,000        |
| 20/12/2011 | \$ / R On 18-June-12     | 6.75   | C            | Foreign Exchange Future | 1.71800      | 1.86400                         | 4,850         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | \$ / R On 18-June-12      | 6.75   | P            | Foreign Exchange Future | 0.02600   | 0.02200                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.80   | C            | Foreign Exchange Future | 1.54500   | 1.69000                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.80   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.85   | C            | Foreign Exchange Future | 1.49600   | 1.64100                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.85   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.90   | C            | Foreign Exchange Future | 1.44700   | 1.59200                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.90   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.39900   | 1.54300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.99   | C            | Foreign Exchange Future | 1.36400   | 1.50800                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 6.99   | P            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.35100   | 1.49400                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.01400   | 0.01000                         | 1,000         |
| 20/12/2011 | \$ / R On 19-March-12     | 7.04   | C            | Foreign Exchange Future | 1.31600   | 1.45900                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.04   | P            | Foreign Exchange Future | 0.01500   | 0.01100                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.05   | C            | Foreign Exchange Future | 1.30300   | 1.44500                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.05   | P            | Foreign Exchange Future | 0.01600   | 0.01100                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.09   | C            | Foreign Exchange Future | 1.26800   | 1.41100                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.01700   | 0.01300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 1.25500   | 1.39700                         | 10,000        |
| 20/12/2011 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.01800   | 0.01300                         | 0             |
| 20/12/2011 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.48600   | 1.61800                         | 16,000        |
| 20/12/2011 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.09700   | 0.07700                         | 0             |
| 20/12/2011 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 1.44500   | 1.57600                         | 0             |
| 20/12/2011 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.10600   | 0.08500                         | 0             |
| 20/12/2011 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 1.40500   | 1.53400                         | 0             |
| 20/12/2011 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.11600   | 0.09300                         | 0             |
| 20/12/2011 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.36500   | 1.49400                         | 37,000        |
| 20/12/2011 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.12600   | 0.10300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.35   | C            | Foreign Exchange Future | 1.02100   | 1.15900                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.35   | P            | Foreign Exchange Future | 0.03400   | 0.02500                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.97600   | 1.11300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.03900   | 0.02900                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.93100   | 1.06700                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.04400   | 0.03300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 0.88700   | 1.02100                         | 5,000         |
| 20/12/2011 | \$ / R On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.05000   | 0.03700                         | 2,420         |
| 20/12/2011 | \$ / R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.84500   | 0.97600                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.05800   | 0.04200                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.60   | C            | Foreign Exchange Future | 0.80400   | 0.93100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | \$ / R On 19-March-12     | 7.60   | P            | Foreign Exchange Future | 0.06700   | 0.04700                         | 13,860        |
| 20/12/2011 | \$ / R On 14-December-12  | 7.65   | C            | Foreign Exchange Future | 1.25700   | 1.37100                         | 0             |
| 20/12/2011 | \$ / R On 14-December-12  | 7.65   | P            | Foreign Exchange Future | 0.27300   | 0.23300                         | 0             |
| 20/12/2011 | \$ / R On 14-December-12  | 7.70   | C            | Foreign Exchange Future | 1.22500   | 1.33800                         | 0             |
| 20/12/2011 | \$ / R On 14-December-12  | 7.70   | P            | Foreign Exchange Future | 0.29100   | 0.25000                         | 0             |
| 20/12/2011 | \$ / R On 14-December-12  | 7.75   | C            | Foreign Exchange Future | 1.19300   | 1.30500                         | 0             |
| 20/12/2011 | \$ / R On 14-December-12  | 7.75   | P            | Foreign Exchange Future | 0.30900   | 0.26700                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.80   | C            | Foreign Exchange Future | 0.65300   | 0.76700                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.80   | P            | Foreign Exchange Future | 0.11600   | 0.08300                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.85   | C            | Foreign Exchange Future | 0.61800   | 0.73000                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 7.85   | P            | Foreign Exchange Future | 0.13100   | 0.09600                         | 0             |
| 20/12/2011 | \$ / R On 18-March-13     | 7.90   | C            | Foreign Exchange Future | 1.25400   | 1.36000                         | 0             |
| 20/12/2011 | \$ / R On 18-March-13     | 7.90   | P            | Foreign Exchange Future | 0.42100   | 0.37400                         | 0             |
| 20/12/2011 | \$ / R On 18-March-13     | 7.95   | C            | Foreign Exchange Future | 1.22900   | 1.33100                         | 0             |
| 20/12/2011 | \$ / R On 18-March-13     | 7.95   | P            | Foreign Exchange Future | 0.44600   | 0.39500                         | 0             |
| 20/12/2011 | \$ / R On 12-December-14  | 8.00   | C            | Foreign Exchange Future | 2.27400   | 2.37600                         | 200           |
| 20/12/2011 | \$ / R On 12-December-14  | 8.00   | P            | Foreign Exchange Future | 0.61100   | 0.56900                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.05   | C            | Foreign Exchange Future | 0.49500   | 0.59200                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.05   | P            | Foreign Exchange Future | 0.20800   | 0.15800                         | 4,620         |
| 20/12/2011 | \$ / R On 18-March-13     | 8.10   | C            | Foreign Exchange Future | 1.15800   | 1.25300                         | 0             |
| 20/12/2011 | \$ / R On 18-March-13     | 8.10   | P            | Foreign Exchange Future | 0.52500   | 0.46700                         | 180           |
| 20/12/2011 | \$ / R On 19-March-12     | 8.15   | C            | Foreign Exchange Future | 0.44300   | 0.53200                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.15   | P            | Foreign Exchange Future | 0.25600   | 0.19800                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.20   | C            | Foreign Exchange Future | 0.41900   | 0.50500                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.20   | P            | Foreign Exchange Future | 0.28200   | 0.22100                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.25   | C            | Foreign Exchange Future | 0.39600   | 0.47900                         | 4,620         |
| 20/12/2011 | \$ / R On 19-March-12     | 8.25   | P            | Foreign Exchange Future | 0.30900   | 0.24500                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.30   | C            | Foreign Exchange Future | 0.37500   | 0.45500                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.30   | P            | Foreign Exchange Future | 0.33800   | 0.27100                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.35   | C            | Foreign Exchange Future | 0.35500   | 0.43100                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12     | 8.35   | P            | Foreign Exchange Future | 0.36800   | 0.29700                         | 250           |
| 20/12/2011 | \$ / R On 19-March-12     | 8.40   | C            | Foreign Exchange Future | 0.33600   | 0.40900                         | 4,850         |
| 20/12/2011 | \$ / R On 19-March-12     | 8.40   | P            | Foreign Exchange Future | 0.39900   | 0.32500                         | 0             |
| 20/12/2011 | \$ / R On 12-December-14  | 8.45   | C            | Foreign Exchange Future | 2.08100   | 2.17300                         | 0             |
| 20/12/2011 | \$ / R On 12-December-14  | 8.45   | P            | Foreign Exchange Future | 0.86800   | 0.81600                         | 0             |
| 20/12/2011 | \$ / R On 12-December-14  | 8.50   | C            | Foreign Exchange Future | 2.06300   | 2.15300                         | 0             |
| 20/12/2011 | \$ / R On 12-December-14  | 8.50   | P            | Foreign Exchange Future | 0.90000   | 0.84600                         | 0             |
| 20/12/2011 | \$ / R On 12-December-14  | 8.55   | C            | Foreign Exchange Future | 2.04400   | 2.13300                         | 0             |
| 20/12/2011 | \$ / R On 12-December-14  | 8.55   | P            | Foreign Exchange Future | 0.93100   | 0.87600                         | 0             |
| 20/12/2011 | \$ / R On 17-September-12 | 8.60   | C            | Foreign Exchange Future | 0.65000   | 0.72900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | \$ / R On 17-September-12  | 8.60   | P            | Foreign Exchange Future | 0.71100   | 0.63800                         | 4,000         |
| 20/12/2011 | \$ / R On 18-June-12       | 8.65   | C            | Foreign Exchange Future | 0.45900   | 0.53600                         | 0             |
| 20/12/2011 | \$ / R On 18-June-12       | 8.65   | P            | Foreign Exchange Future | 0.66700   | 0.59400                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12      | 8.70   | C            | Foreign Exchange Future | 0.24300   | 0.30000                         | 366           |
| 20/12/2011 | \$ / R On 19-March-12      | 8.70   | P            | Foreign Exchange Future | 0.60600   | 0.51600                         | 0             |
| 20/12/2011 | \$ / R On 18-June-12       | 8.75   | C            | Foreign Exchange Future | 0.42800   | 0.50100                         | 0             |
| 20/12/2011 | \$ / R On 18-June-12       | 8.75   | P            | Foreign Exchange Future | 0.73600   | 0.65900                         | 132           |
| 20/12/2011 | \$ / R On 17-September-12  | 8.80   | C            | Foreign Exchange Future | 0.58300   | 0.65800                         | 0             |
| 20/12/2011 | \$ / R On 17-September-12  | 8.80   | P            | Foreign Exchange Future | 0.84400   | 0.76700                         | 1,500         |
| 20/12/2011 | \$ / R On 13-December-13   | 8.93   | C            | Foreign Exchange Future | 1.23200   | 0.00000                         | 0             |
| 20/12/2011 | \$ / R On 13-December-13   | 8.93   | P            | Foreign Exchange Future | 1.14500   | 0.00000                         | 0             |
| 20/12/2011 | \$ / R On 13-December-13   | 8.98   | C            | Foreign Exchange Future | 1.21500   | 0.00000                         | 0             |
| 20/12/2011 | \$ / R On 13-December-13   | 8.98   | P            | Foreign Exchange Future | 1.17800   | 0.00000                         | 0             |
| 20/12/2011 | \$ / R On 19-March-12      | 9.00   | C            | Foreign Exchange Future | 0.17800   | 0.22200                         | 100           |
| 20/12/2011 | \$ / R On 19-March-12      | 9.00   | P            | Foreign Exchange Future | 0.84100   | 0.73800                         | 0             |
| 20/12/2011 | \$ / R On 13-December-13   | 9.03   | C            | Foreign Exchange Future | 1.19700   | 0.00000                         | 0             |
| 20/12/2011 | \$ / R On 13-December-13   | 9.03   | P            | Foreign Exchange Future | 1.21000   | 0.00000                         | 0             |
| 20/12/2011 | \$ / R On 18-March-13      | 9.10   | C            | Foreign Exchange Future | 0.79200   | 0.86500                         | 180           |
| 20/12/2011 | \$ / R On 18-March-13      | 9.10   | P            | Foreign Exchange Future | 1.15900   | 1.07900                         | 0             |
| 20/12/2011 | \$ / R On 14-December-15   | 9.15   | C            | Foreign Exchange Future | 2.61700   | 2.71500                         | 0             |
| 20/12/2011 | \$ / R On 14-December-15   | 9.15   | P            | Foreign Exchange Future | 1.21800   | 1.17200                         | 0             |
| 20/12/2011 | \$ / R On 14-December-15   | 9.20   | C            | Foreign Exchange Future | 2.59900   | 2.69600                         | 0             |
| 20/12/2011 | \$ / R On 14-December-15   | 9.20   | P            | Foreign Exchange Future | 1.25000   | 1.20300                         | 0             |
| 20/12/2011 | \$ / R On 14-December-15   | 9.25   | C            | Foreign Exchange Future | 2.58100   | 2.67700                         | 0             |
| 20/12/2011 | \$ / R On 14-December-15   | 9.25   | P            | Foreign Exchange Future | 1.28200   | 1.23400                         | 0             |
| 20/12/2011 | \$ / R MAXI On 18-June-12  |        |              | Foreign Exchange Future | 8.44240   | 8.59180                         | 0             |
| 20/12/2011 | \$ / R MAXI On 19-March-12 | 7.50   | C            | Foreign Exchange Future | 0.88666   | 1.02080                         | 0             |
| 20/12/2011 | \$ / R MAXI On 19-March-12 | 7.50   | P            | Foreign Exchange Future | 0.04946   | 0.03660                         | 0             |
| 20/12/2011 | \$ / R MAXI On 19-March-12 | 7.55   | C            | Foreign Exchange Future | 0.84507   | 0.97554                         | 0             |
| 20/12/2011 | \$ / R MAXI On 19-March-12 | 7.55   | P            | Foreign Exchange Future | 0.05787   | 0.04134                         | 0             |
| 20/12/2011 | \$ / R MAXI On 19-March-12 | 7.60   | C            | Foreign Exchange Future | 0.80447   | 0.93080                         | 0             |
| 20/12/2011 | \$ / R MAXI On 19-March-12 | 7.60   | P            | Foreign Exchange Future | 0.06727   | 0.04660                         | 0             |
| 20/12/2011 | \$ / R MAXI On 19-March-12 | 8.20   | C            | Foreign Exchange Future | 0.41902   | 0.50481                         | 80            |
| 20/12/2011 | \$ / R MAXI On 19-March-12 | 8.20   | P            | Foreign Exchange Future | 0.28182   | 0.22061                         | 0             |
| 20/12/2011 | \$ / R MAXI On 18-June-12  | 8.30   | C            | Foreign Exchange Future | 0.58755   | 0.67586                         | 0             |
| 20/12/2011 | \$ / R MAXI On 18-June-12  | 8.30   | P            | Foreign Exchange Future | 0.44515   | 0.38406                         | 0             |
| 20/12/2011 | \$ / R MAXI On 18-June-12  | 8.35   | C            | Foreign Exchange Future | 0.56738   | 0.65348                         | 0             |
| 20/12/2011 | \$ / R MAXI On 18-June-12  | 8.35   | P            | Foreign Exchange Future | 0.47498   | 0.41168                         | 0             |
| 20/12/2011 | \$ / R MAXI On 18-June-12  | 8.40   | C            | Foreign Exchange Future | 0.54803   | 0.63198                         | 0             |
| 20/12/2011 | \$ / R MAXI On 18-June-12  | 8.40   | P            | Foreign Exchange Future | 0.50563   | 0.44018                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | £ / R On 17-September-12 |        |              | Foreign Exchange Future | 13.34170  | 13.46380                        | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 10.90  | C            | Foreign Exchange Future | 2.17000   | 2.28300                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 10.90  | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.00  | C            | Foreign Exchange Future | 2.07200   | 2.18500                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.00  | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 768           |
| 20/12/2011 | £ / R On 19-March-12     | 11.10  | C            | Foreign Exchange Future | 1.97400   | 2.08600                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.10  | P            | Foreign Exchange Future | 0.02300   | 0.02000                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.35  | C            | Foreign Exchange Future | 1.73100   | 1.84200                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.35  | P            | Foreign Exchange Future | 0.03000   | 0.02600                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.40  | C            | Foreign Exchange Future | 1.68200   | 1.79300                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.40  | P            | Foreign Exchange Future | 0.03100   | 0.02700                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.45  | C            | Foreign Exchange Future | 1.63400   | 1.74500                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.45  | P            | Foreign Exchange Future | 0.03300   | 0.02900                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.50  | C            | Foreign Exchange Future | 1.58600   | 1.69600                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.50  | P            | Foreign Exchange Future | 0.03500   | 0.03000                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.55  | C            | Foreign Exchange Future | 1.53700   | 1.64800                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.55  | P            | Foreign Exchange Future | 0.03600   | 0.03200                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.70  | C            | Foreign Exchange Future | 1.39400   | 1.50300                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.70  | P            | Foreign Exchange Future | 0.04300   | 0.03700                         | 0             |
| 20/12/2011 | £ / R On 18-June-12      | 11.80  | C            | Foreign Exchange Future | 1.56800   | 1.67400                         | 0             |
| 20/12/2011 | £ / R On 18-June-12      | 11.80  | P            | Foreign Exchange Future | 0.16500   | 0.15300                         | 0             |
| 20/12/2011 | £ / R On 18-June-12      | 11.85  | C            | Foreign Exchange Future | 1.52600   | 1.63200                         | 0             |
| 20/12/2011 | £ / R On 18-June-12      | 11.85  | P            | Foreign Exchange Future | 0.17300   | 0.16100                         | 0             |
| 20/12/2011 | £ / R On 18-June-12      | 11.90  | C            | Foreign Exchange Future | 1.48500   | 1.59000                         | 0             |
| 20/12/2011 | £ / R On 18-June-12      | 11.90  | P            | Foreign Exchange Future | 0.18200   | 0.16900                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.95  | C            | Foreign Exchange Future | 1.17200   | 1.27200                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 11.95  | P            | Foreign Exchange Future | 0.07100   | 0.05600                         | 9,000         |
| 20/12/2011 | £ / R On 19-March-12     | 12.00  | C            | Foreign Exchange Future | 1.13000   | 1.22900                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 12.00  | P            | Foreign Exchange Future | 0.07900   | 0.06300                         | 768           |
| 20/12/2011 | £ / R On 19-March-12     | 12.30  | C            | Foreign Exchange Future | 0.89300   | 0.98500                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 12.30  | P            | Foreign Exchange Future | 0.14200   | 0.11900                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 12.55  | C            | Foreign Exchange Future | 0.72300   | 0.80500                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 12.55  | P            | Foreign Exchange Future | 0.22200   | 0.18900                         | 3,000         |
| 20/12/2011 | £ / R On 19-March-12     | 12.85  | C            | Foreign Exchange Future | 0.55700   | 0.62700                         | 3,000         |
| 20/12/2011 | £ / R On 19-March-12     | 12.85  | P            | Foreign Exchange Future | 0.35600   | 0.31100                         | 0             |
| 20/12/2011 | £ / R On 17-September-12 | 13.40  | C            | Foreign Exchange Future | 0.94200   | 0.00000                         | 0             |
| 20/12/2011 | £ / R On 17-September-12 | 13.40  | P            | Foreign Exchange Future | 1.00000   | 0.00000                         | 0             |
| 20/12/2011 | £ / R On 17-September-12 | 13.45  | C            | Foreign Exchange Future | 0.92300   | 0.00000                         | 0             |
| 20/12/2011 | £ / R On 17-September-12 | 13.45  | P            | Foreign Exchange Future | 1.03100   | 0.00000                         | 0             |
| 20/12/2011 | £ / R On 17-September-12 | 13.50  | C            | Foreign Exchange Future | 0.90500   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | £ / R On 17-September-12 | 13.50  | P            | Foreign Exchange Future | 1.06300   | 0.00000                         | 0             |
| 20/12/2011 | £ / R On 19-March-12     | 13.55  | C            | Foreign Exchange Future | 0.29900   | 0.34300                         | 9,000         |
| 20/12/2011 | £ / R On 19-March-12     | 13.55  | P            | Foreign Exchange Future | 0.79800   | 0.72700                         | 0             |
| 20/12/2011 | ¥ / R On 18-June-12      |        |              | Foreign Exchange Future | 0.10900   | 0.11080                         | 0             |
| 20/12/2011 | ¥ / R On 19-March-12     | 0.08   | C            | Foreign Exchange Future | 0.02744   | 0.02923                         | 0             |
| 20/12/2011 | ¥ / R On 19-March-12     | 0.08   | P            | Foreign Exchange Future | 0.00004   | 0.00003                         | 0             |
| 20/12/2011 | ¥ / R On 19-March-12     | 0.09   | C            | Foreign Exchange Future | 0.01752   | 0.01930                         | 0             |
| 20/12/2011 | ¥ / R On 19-March-12     | 0.09   | P            | Foreign Exchange Future | 0.00012   | 0.00010                         | 0             |
| 20/12/2011 | ¥ / R On 18-June-12      | 0.10   | C            | Foreign Exchange Future | 0.01298   | 0.01446                         | 0             |
| 20/12/2011 | ¥ / R On 18-June-12      | 0.10   | P            | Foreign Exchange Future | 0.00198   | 0.00166                         | 0             |
| 20/12/2011 | ¥ / R On 19-March-12     | 0.10   | C            | Foreign Exchange Future | 0.00884   | 0.01023                         | 0             |
| 20/12/2011 | ¥ / R On 19-March-12     | 0.10   | P            | Foreign Exchange Future | 0.00144   | 0.00103                         | 0             |
| 20/12/2011 | ¥ / R On 18-June-12      | 0.11   | C            | Foreign Exchange Future | 0.00740   | 0.00848                         | 0             |
| 20/12/2011 | ¥ / R On 18-June-12      | 0.11   | P            | Foreign Exchange Future | 0.00640   | 0.00568                         | 0             |
| 20/12/2011 | ¥ / R On 18-June-12      | 0.12   | C            | Foreign Exchange Future | 0.00431   | 0.00504                         | 0             |
| 20/12/2011 | ¥ / R On 18-June-12      | 0.12   | P            | Foreign Exchange Future | 0.01331   | 0.01224                         | 0             |
| 20/12/2011 | € / R On 13-December-13  |        |              | Foreign Exchange Future | 11.68640  | 11.49300                        | 500           |
| 20/12/2011 | € / R On 19-March-12     | 9.00   | C            | Foreign Exchange Future | 1.95600   | 2.06900                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.00   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.05   | C            | Foreign Exchange Future | 1.90700   | 2.02000                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.05   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.55   | C            | Foreign Exchange Future | 1.42100   | 1.53300                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.55   | P            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.80   | C            | Foreign Exchange Future | 1.18400   | 1.29400                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.80   | P            | Foreign Exchange Future | 0.03800   | 0.03400                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.90   | C            | Foreign Exchange Future | 1.09300   | 1.20100                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 9.90   | P            | Foreign Exchange Future | 0.04700   | 0.04100                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.05  | C            | Foreign Exchange Future | 0.96200   | 1.06600                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.05  | P            | Foreign Exchange Future | 0.06600   | 0.05600                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.10  | C            | Foreign Exchange Future | 0.92000   | 1.02300                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.10  | P            | Foreign Exchange Future | 0.07400   | 0.06300                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.15  | C            | Foreign Exchange Future | 0.87900   | 0.98000                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.15  | P            | Foreign Exchange Future | 0.08300   | 0.07000                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.25  | C            | Foreign Exchange Future | 0.79900   | 0.89700                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.25  | P            | Foreign Exchange Future | 0.10300   | 0.08700                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.30  | C            | Foreign Exchange Future | 0.76000   | 0.85700                         | 0             |
| 20/12/2011 | € / R On 19-March-12     | 10.30  | P            | Foreign Exchange Future | 0.11400   | 0.09700                         | 10,200        |
| 20/12/2011 | € / R On 18-June-12      | 10.35  | C            | Foreign Exchange Future | 0.98100   | 1.07000                         | 0             |
| 20/12/2011 | € / R On 18-June-12      | 10.35  | P            | Foreign Exchange Future | 0.23800   | 0.21100                         | 0             |
| 20/12/2011 | € / R On 18-June-12      | 10.40  | C            | Foreign Exchange Future | 0.94700   | 1.03500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | € / R On 18-June-12        | 10.40  | P            | Foreign Exchange Future | 0.25400   | 0.22600                         | 0             |
| 20/12/2011 | € / R On 18-June-12        | 10.45  | C            | Foreign Exchange Future | 0.91400   | 1.00100                         | 0             |
| 20/12/2011 | € / R On 18-June-12        | 10.45  | P            | Foreign Exchange Future | 0.27100   | 0.24200                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.60  | C            | Foreign Exchange Future | 0.55600   | 0.63600                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.60  | P            | Foreign Exchange Future | 0.21000   | 0.17600                         | 0             |
| 20/12/2011 | € / R On 17-September-12   | 10.68  | C            | Foreign Exchange Future | 1.02800   | 1.10800                         | 0             |
| 20/12/2011 | € / R On 17-September-12   | 10.68  | P            | Foreign Exchange Future | 0.47200   | 0.43300                         | 0             |
| 20/12/2011 | € / R On 17-September-12   | 10.73  | C            | Foreign Exchange Future | 0.99900   | 1.07800                         | 0             |
| 20/12/2011 | € / R On 17-September-12   | 10.73  | P            | Foreign Exchange Future | 0.49300   | 0.45300                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.75  | C            | Foreign Exchange Future | 0.47100   | 0.54400                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.75  | P            | Foreign Exchange Future | 0.27500   | 0.23400                         | 0             |
| 20/12/2011 | € / R On 17-September-12   | 10.78  | C            | Foreign Exchange Future | 0.97000   | 1.04800                         | 0             |
| 20/12/2011 | € / R On 17-September-12   | 10.78  | P            | Foreign Exchange Future | 0.51400   | 0.47300                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.80  | C            | Foreign Exchange Future | 0.44500   | 0.51600                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.80  | P            | Foreign Exchange Future | 0.29900   | 0.25600                         | 3,400         |
| 20/12/2011 | € / R On 19-March-12       | 10.90  | C            | Foreign Exchange Future | 0.39700   | 0.46300                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.90  | P            | Foreign Exchange Future | 0.35100   | 0.30300                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.95  | C            | Foreign Exchange Future | 0.37400   | 0.43800                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 10.95  | P            | Foreign Exchange Future | 0.37800   | 0.32800                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.00  | C            | Foreign Exchange Future | 0.35400   | 0.41400                         | 3,400         |
| 20/12/2011 | € / R On 19-March-12       | 11.00  | P            | Foreign Exchange Future | 0.40800   | 0.35400                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.10  | C            | Foreign Exchange Future | 0.31800   | 0.37100                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.10  | P            | Foreign Exchange Future | 0.47200   | 0.41100                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.30  | C            | Foreign Exchange Future | 0.25500   | 0.30000                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.30  | P            | Foreign Exchange Future | 0.60900   | 0.54000                         | 0             |
| 20/12/2011 | € / R On 13-December-13    | 11.44  | C            | Foreign Exchange Future | 1.42100   | 0.00000                         | 0             |
| 20/12/2011 | € / R On 13-December-13    | 11.44  | P            | Foreign Exchange Future | 1.17800   | 0.00000                         | 0             |
| 20/12/2011 | € / R On 13-December-13    | 11.49  | C            | Foreign Exchange Future | 1.40200   | 0.00000                         | 0             |
| 20/12/2011 | € / R On 13-December-13    | 11.49  | P            | Foreign Exchange Future | 1.20900   | 0.00000                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.50  | C            | Foreign Exchange Future | 0.20600   | 0.24200                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.50  | P            | Foreign Exchange Future | 0.76000   | 0.68200                         | 0             |
| 20/12/2011 | € / R On 13-December-13    | 11.54  | C            | Foreign Exchange Future | 1.38400   | 0.00000                         | 0             |
| 20/12/2011 | € / R On 13-December-13    | 11.54  | P            | Foreign Exchange Future | 1.24100   | 0.00000                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.60  | C            | Foreign Exchange Future | 0.18600   | 0.21800                         | 10,200        |
| 20/12/2011 | € / R On 19-March-12       | 11.60  | P            | Foreign Exchange Future | 0.84000   | 0.75800                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.75  | C            | Foreign Exchange Future | 0.16000   | 0.18800                         | 0             |
| 20/12/2011 | € / R On 19-March-12       | 11.75  | P            | Foreign Exchange Future | 0.96400   | 0.87800                         | 0             |
| 20/12/2011 | AU\$ / R On 14-December-15 |        |              | Foreign Exchange Future | 9.37780   | 9.38210                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12    | 6.20   | C            | Foreign Exchange Future | 2.12300   | 2.15900                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12    | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | AU\$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.38500   | 1.42100                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.33700   | 1.37300                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.20   | C            | Foreign Exchange Future | 1.14700   | 1.18300                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.20   | P            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 20/12/2011 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 2.49900   | 2.50200                         | 0             |
| 20/12/2011 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.37100   | 0.37000                         | 0             |
| 20/12/2011 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 2.45800   | 2.46100                         | 0             |
| 20/12/2011 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.38000   | 0.37900                         | 0             |
| 20/12/2011 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 2.41800   | 2.42100                         | 0             |
| 20/12/2011 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.39000   | 0.38900                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.96300   | 0.99800                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.91800   | 0.95300                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.04800   | 0.04600                         | 0             |
| 20/12/2011 | AU\$ / R On 18-June-12      | 7.60   | C            | Foreign Exchange Future | 0.91400   | 0.94400                         | 0             |
| 20/12/2011 | AU\$ / R On 18-June-12      | 7.60   | P            | Foreign Exchange Future | 0.15500   | 0.14700                         | 0             |
| 20/12/2011 | AU\$ / R On 18-June-12      | 7.65   | C            | Foreign Exchange Future | 0.87800   | 0.90700                         | 0             |
| 20/12/2011 | AU\$ / R On 18-June-12      | 7.65   | P            | Foreign Exchange Future | 0.16900   | 0.16000                         | 0             |
| 20/12/2011 | AU\$ / R On 18-June-12      | 7.70   | C            | Foreign Exchange Future | 0.84200   | 0.87000                         | 0             |
| 20/12/2011 | AU\$ / R On 18-June-12      | 7.70   | P            | Foreign Exchange Future | 0.18300   | 0.17300                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.75   | C            | Foreign Exchange Future | 0.67200   | 0.70400                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.75   | P            | Foreign Exchange Future | 0.10200   | 0.09700                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.90   | C            | Foreign Exchange Future | 0.56200   | 0.59200                         | 0             |
| 20/12/2011 | AU\$ / R On 19-March-12     | 7.90   | P            | Foreign Exchange Future | 0.14200   | 0.13500                         | 0             |
| 20/12/2011 | AU\$ / R On 17-September-12 | 8.19   | C            | Foreign Exchange Future | 0.67900   | 0.70200                         | 0             |
| 20/12/2011 | AU\$ / R On 17-September-12 | 8.19   | P            | Foreign Exchange Future | 0.46800   | 0.45100                         | 0             |
| 20/12/2011 | AU\$ / R On 17-September-12 | 8.24   | C            | Foreign Exchange Future | 0.65500   | 0.67700                         | 0             |
| 20/12/2011 | AU\$ / R On 17-September-12 | 8.24   | P            | Foreign Exchange Future | 0.49400   | 0.47600                         | 0             |
| 20/12/2011 | AU\$ / R On 17-September-12 | 8.29   | C            | Foreign Exchange Future | 0.63100   | 0.65300                         | 0             |
| 20/12/2011 | AU\$ / R On 17-September-12 | 8.29   | P            | Foreign Exchange Future | 0.52000   | 0.50200                         | 0             |
| 20/12/2011 | CAD/ R On 18-June-12        |        |              | Foreign Exchange Future | 8.18870   | 8.27310                         | 0             |
| 20/12/2011 | CAD/ R On 19-March-12       | 7.50   | C            | Foreign Exchange Future | 0.64300   | 0.71600                         | 0             |
| 20/12/2011 | CAD/ R On 19-March-12       | 7.50   | P            | Foreign Exchange Future | 0.04400   | 0.03500                         | 0             |
| 20/12/2011 | CAD/ R On 19-March-12       | 7.55   | C            | Foreign Exchange Future | 0.60100   | 0.67300                         | 0             |
| 20/12/2011 | CAD/ R On 19-March-12       | 7.55   | P            | Foreign Exchange Future | 0.05200   | 0.04200                         | 0             |
| 20/12/2011 | CAD/ R On 19-March-12       | 7.60   | C            | Foreign Exchange Future | 0.56000   | 0.63100                         | 0             |
| 20/12/2011 | CAD/ R On 19-March-12       | 7.60   | P            | Foreign Exchange Future | 0.06100   | 0.05000                         | 0             |
| 20/12/2011 | CAD/ R On 18-June-12        | 8.10   | C            | Foreign Exchange Future | 0.40000   | 0.45500                         | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | CAD/ R On 18-June-12            | 8.10   | P            | Foreign Exchange Future | 0.31100   | 0.28200                         | 0             |
| 20/12/2011 | CAD/ R On 18-June-12            | 8.15   | C            | Foreign Exchange Future | 0.37700   | 0.43100                         | 0             |
| 20/12/2011 | CAD/ R On 18-June-12            | 8.15   | P            | Foreign Exchange Future | 0.33800   | 0.30800                         | 0             |
| 20/12/2011 | CAD/ R On 18-June-12            | 8.20   | C            | Foreign Exchange Future | 0.35500   | 0.40700                         | 0             |
| 20/12/2011 | CAD/ R On 18-June-12            | 8.20   | P            | Foreign Exchange Future | 0.36600   | 0.33400                         | 0             |
| 20/12/2011 | CF CANDO CAAN On 30-March-12    |        |              | Can-Do Future           | 0.42410   | 0.49800                         | 100,000       |
| 20/12/2011 | CF CANDO CAAO On 30-March-12    |        |              | Can-Do Future           | 0.07630   | 0.04460                         | 100,000       |
| 20/12/2011 | CF CANDO CAAS On 31-January-12  |        |              | Can-Do Future           | 0.15780   | 0.17010                         | 12,500        |
| 20/12/2011 | CF CANDO CAAT On 29-February-12 |        |              | Can-Do Future           | 0.12300   | 0.13570                         | 12,500        |
| 20/12/2011 | CF CANDO CAAU On 31-January-12  |        |              | Can-Do Future           | 0.03460   | 0.01700                         | 19,481        |
| 20/12/2011 | CF CANDO CAAV On 29-February-12 |        |              | Can-Do Future           | 0.06000   | 0.04210                         | 12,987        |
| 20/12/2011 | CHF / R On 18-June-12           |        |              | Foreign Exchange Future | 9.14160   | 9.21730                         | 0             |
| 20/12/2011 | CHF / R On 19-March-12          | 8.55   | C            | Foreign Exchange Future | 0.60200   | 0.66100                         | 0             |
| 20/12/2011 | CHF / R On 19-March-12          | 8.55   | P            | Foreign Exchange Future | 0.14600   | 0.13300                         | 0             |
| 20/12/2011 | CHF / R On 19-March-12          | 8.60   | C            | Foreign Exchange Future | 0.57100   | 0.62700                         | 0             |
| 20/12/2011 | CHF / R On 19-March-12          | 8.60   | P            | Foreign Exchange Future | 0.16500   | 0.14900                         | 0             |
| 20/12/2011 | CHF / R On 19-March-12          | 8.65   | C            | Foreign Exchange Future | 0.54100   | 0.59400                         | 0             |
| 20/12/2011 | CHF / R On 19-March-12          | 8.65   | P            | Foreign Exchange Future | 0.18500   | 0.16600                         | 0             |
| 20/12/2011 | CHF / R On 18-June-12           | 9.05   | C            | Foreign Exchange Future | 0.58600   | 0.68500                         | 0             |
| 20/12/2011 | CHF / R On 18-June-12           | 9.05   | P            | Foreign Exchange Future | 0.49400   | 0.51800                         | 0             |
| 20/12/2011 | CHF / R On 18-June-12           | 9.10   | C            | Foreign Exchange Future | 0.56600   | 0.66400                         | 0             |
| 20/12/2011 | CHF / R On 18-June-12           | 9.10   | P            | Foreign Exchange Future | 0.52400   | 0.54700                         | 0             |
| 20/12/2011 | CHF / R On 18-June-12           | 9.15   | C            | Foreign Exchange Future | 0.54700   | 0.64300                         | 0             |
| 20/12/2011 | CHF / R On 18-June-12           | 9.15   | P            | Foreign Exchange Future | 0.55500   | 0.57600                         | 0             |
| 20/12/2011 | NZ\$ / R On 18-June-12          |        |              | Foreign Exchange Future | 6.44200   | 6.47480                         | 0             |
| 20/12/2011 | NZ\$ / R On 18-June-12          | 6.25   | C            | Foreign Exchange Future | 0.41100   | 0.44000                         | 0             |
| 20/12/2011 | NZ\$ / R On 18-June-12          | 6.25   | P            | Foreign Exchange Future | 0.21900   | 0.21500                         | 0             |
| 20/12/2011 | NZ\$ / R On 19-March-12         | 6.27   | C            | Foreign Exchange Future | 0.24800   | 0.27300                         | 0             |
| 20/12/2011 | NZ\$ / R On 19-March-12         | 6.27   | P            | Foreign Exchange Future | 0.12500   | 0.11700                         | 0             |
| 20/12/2011 | NZ\$ / R On 19-March-12         | 6.28   | C            | Foreign Exchange Future | 0.24300   | 0.26700                         | 0             |
| 20/12/2011 | NZ\$ / R On 19-March-12         | 6.28   | P            | Foreign Exchange Future | 0.13000   | 0.12100                         | 0             |
| 20/12/2011 | NZ\$ / R On 19-March-12         | 6.29   | C            | Foreign Exchange Future | 0.23700   | 0.26000                         | 0             |
| 20/12/2011 | NZ\$ / R On 19-March-12         | 6.29   | P            | Foreign Exchange Future | 0.13400   | 0.12400                         | 0             |
| 20/12/2011 | NZ\$ / R On 18-June-12          | 6.30   | C            | Foreign Exchange Future | 0.38400   | 0.41200                         | 0             |
| 20/12/2011 | NZ\$ / R On 18-June-12          | 6.30   | P            | Foreign Exchange Future | 0.24200   | 0.23700                         | 0             |
| 20/12/2011 | NZ\$ / R On 18-June-12          | 6.35   | C            | Foreign Exchange Future | 0.35900   | 0.38600                         | 0             |
| 20/12/2011 | NZ\$ / R On 18-June-12          | 6.35   | P            | Foreign Exchange Future | 0.26700   | 0.26100                         | 0             |
| 20/12/2011 | PULA / R On 19-March-12         |        |              | Foreign Exchange Future | 1.10710   | 1.10280                         | 0             |
| 20/12/2011 | PULA / R On 19-March-12         | 1.10   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 20/12/2011 | PULA / R On 19-March-12         | 1.10   | 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     |
|------------------------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 20/12/2011                   | PULA / R On 19-March-12 | 1.11   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0                 |
| 20/12/2011                   | PULA / R On 19-March-12 | 1.11   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0                 |
| 20/12/2011                   | PULA / R On 19-March-12 | 1.12   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0                 |
| 20/12/2011                   | PULA / R On 19-March-12 | 1.12   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0                 |
| 20/12/2011                   | YUAN/R On 18-June-12    |        |              | Foreign Exchange Future | 1.32750   | 1.35340                         | 0                 |
| 20/12/2011                   | YUAN/R On 18-June-12    | 1.10   | C            | Foreign Exchange Future | 0.23500   | 0.25930                         | 0                 |
| 20/12/2011                   | YUAN/R On 18-June-12    | 1.10   | P            | Foreign Exchange Future | 0.00750   | 0.00590                         | 0                 |
| 20/12/2011                   | YUAN/R On 18-June-12    | 1.15   | C            | Foreign Exchange Future | 0.19260   | 0.21560                         | 0                 |
| 20/12/2011                   | YUAN/R On 18-June-12    | 1.15   | P            | Foreign Exchange Future | 0.01510   | 0.01220                         | 0                 |
| 20/12/2011                   | YUAN/R On 18-June-12    | 1.20   | C            | Foreign Exchange Future | 0.15470   | 0.17570                         | 0                 |
| 20/12/2011                   | YUAN/R On 18-June-12    | 1.20   | P            | Foreign Exchange Future | 0.02720   | 0.02230                         | 0                 |
| 20/12/2011                   | YUAN/R On 19-March-12   | 1.25   | C            | Foreign Exchange Future | 0.08950   | 0.10880                         | 0                 |
| 20/12/2011                   | YUAN/R On 19-March-12   | 1.25   | P            | Foreign Exchange Future | 0.02730   | 0.02120                         | 0                 |
| <b>Futures Open Interest</b> |                         |        |              |                         |           |                                 | <b>640,028.00</b> |
| <b>Options Open Interest</b> |                         |        |              |                         |           |                                 | <b>245,776.00</b> |
| <b>Total</b>                 |                         |        |              |                         |           |                                 | <b>885,804.00</b> |