



Currency Futures & Options Monthly Statistics

From: 01/11/2011 To: 10/11/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.14250 | 7.89740 | 250,674 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.81900 | 0.59500 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.77500 | 0.55500 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.86500 | 0.63700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.39600 | 1.15300 | 6,425 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.35400 | 0.22300 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.15200 | 0.90900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.91200 | 0.67900 | 5,560 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.99300 | 1.74800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.69000 | 0.47900 | 11,280 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.69400 | 1.44900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.74400 | 1.49900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.89300 | 1.64800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.33000 | 0.20700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.19300 | 1.94800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.73200 | 0.51700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.44600 | 1.20200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.34700 | 1.10400 | 200 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.40700 | 0.26000 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.53500 | 0.35600 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.29800 | 1.05500 | 560 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.84300 | 1.59900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.79400 | 1.54900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.14300 | 1.89800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.46700 | 0.30500 | 1,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.61000 | 0.41400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.54500 | 1.30100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.29300 | 2.04800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.43600 | 0.28100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.95900 | 0.72300 | 12,300 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.59500 | 1.35000 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.21600 | 0.13300 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.26600 | 0.16600 | 560 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 2.04300 | 1.79800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 1.00700 | 0.76800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.24900 | 1.00600 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 1.05500 | 0.81300 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.49500 | 1.25100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.94300 | 1.69800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.23200 | 0.14300 | 400 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.64400 | 1.40000 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.20000 | 0.95700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.57200 | 0.38400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.20100 | 0.12400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.24800 | 0.15400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.49900 | 0.32900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.10300 | 0.86100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.17500 | 0.10900 | 12,500 |
| 01/11/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.14400 | 0.08900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.30700 | 0.19200 | 11,340 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.09300 | 1.84800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.38000 | 0.24100 | 12,579 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.64900 | 0.44600 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.28600 | 0.17800 | 100 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.12600 | 0.07900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.11800 | 0.07400 | 10,750 |
| 01/11/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.01100 | 0.00500 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.81900 | 3.05800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.76000 | 4.00400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.73400 | 0.93200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.77600 | 0.97700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.29400 | 0.43100 | 400 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.05700 | 0.09900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.18800 | 0.29400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.26500 | 0.39500 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.53300 | 0.71200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.65200 | 0.84200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.10700 | 0.18200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.35600 | 0.50700 | 100 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.45900 | 0.62700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.08000 | 0.13700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.39000 | 0.54600 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01300 | 0.01600 | 1,000 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01500 | 0.02100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.32400 | 0.46900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.42400 | 0.58600 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 560 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.14400 | 0.23400 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01700 | 0.02600 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 5,000 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.06800 | 0.11700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.12500 | 0.20800 | 5,128 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.09300 | 0.15900 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.16500 | 0.26300 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 16,340 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04000 | 0.07000 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.23800 | 0.36000 | 10,750 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.04800 | 0.08200 | 12,000 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02000 | 0.03200 | 800 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.21200 | 0.32600 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02300 | 0.04000 | 3,780 |
| 01/11/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03300 | 0.05800 | 1,000 |
| 01/11/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.02700 | 0.04800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.24300 | 7.99510 | 44,830 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.26100 | 1.03100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.21800 | 0.98900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.30600 | 1.07400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.29300 | 1.06200 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.16300 | 0.93600 | 30,100 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.07800 | 0.85900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.47400 | 1.23800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.12000 | 0.89600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.52100 | 1.28400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.84800 | 0.65800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.61100 | 0.46800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.95700 | 0.75400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.46500 | 0.35100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.56700 | 1.32900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.44700 | 0.33700 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.42800 | 1.19300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.58800 | 0.45000 | 5,000 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.20600 | 0.97800 | 10,000 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.61400 | 1.37500 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.91800 | 0.72100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.41300 | 0.31100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.39800 | 0.30000 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.71000 | 1.46900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.75800 | 1.51600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.90400 | 1.65900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.14900 | 1.90300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.81400 | 0.62900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.48400 | 0.36500 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.05100 | 1.80600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.33800 | 1.10500 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.71900 | 0.55400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.43000 | 0.32400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.80700 | 1.56300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.78200 | 0.60300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.50300 | 0.38100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.66200 | 0.50900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.24900 | 1.02000 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.66200 | 1.42200 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.69000 | 0.53100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.56500 | 0.43100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.63600 | 0.48800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.52200 | 0.39700 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.99700 | 0.78800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.03700 | 0.82300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.38300 | 1.14900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.75000 | 0.57800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.54300 | 0.41300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.88200 | 0.68900 | 5,000 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.85500 | 1.61100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.10000 | 1.85400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.31700 | 0.24000 | 3 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.87400 | 1.04500 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.13900 | 0.19400 | 2,420 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.40000 | 0.51800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.20700 | 0.28300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04000 | 0.05400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.09400 | 0.12800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.10400 | 0.14300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.42900 | 0.55200 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.29300 | 0.39300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.37200 | 0.48600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.24700 | 0.33600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.01900 | 0.02700 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.05600 | 0.07500 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.26900 | 0.36400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.46000 | 0.58600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.18900 | 0.25800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01400 | 0.01800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.58700 | 0.72900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.22600 | 0.30900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.04500 | 0.06000 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.49100 | 0.62000 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.17100 | 0.23400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01500 | 0.02100 | 2,420 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.01700 | 0.02400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.65500 | 0.80500 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.62000 | 0.76600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.12500 | 0.17600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02100 | 0.03000 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.06300 | 0.08300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.34500 | 0.45500 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.03500 | 0.04800 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.55400 | 0.69200 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.02400 | 0.03400 | 10,000 |
| 01/11/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.52200 | 0.65600 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.11400 | 0.15900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.31800 | 0.42300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.15500 | 0.21300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.02800 | 0.03900 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.07700 | 0.10100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03100 | 0.04300 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.08500 | 0.11400 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.07000 | 0.09100 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05000 | 0.06700 | 1,000 |
| 01/11/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.04900 | 0.06500 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.06100 | 0.08000 | 0 |
| 01/11/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.05400 | 0.07200 | 0 |
| 01/11/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.33740 | 8.08800 | 21,956 |
| 01/11/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.22600 | 1.01300 | 0 |
| 01/11/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.18700 | 0.97600 | 0 |
| 01/11/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.26500 | 1.05000 | 0 |
| 01/11/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.12800 | 0.16200 | 0 |
| 01/11/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.15000 | 0.18800 | 0 |
| 01/11/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.13900 | 0.17500 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.42970 | 8.17970 | 979 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.39900 | 1.19300 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.36200 | 1.15800 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.43600 | 1.22900 | 16,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.32500 | 1.12400 | 37,000 |
| 01/11/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.54800 | 0.45600 | 360 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.96400 | 0.81000 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.69100 | 0.57400 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.52500 | 0.43600 | 4,000 |
| 01/11/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.86100 | 0.99400 | 4,000 |
| 01/11/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.29500 | 1.45600 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.43400 | 0.53000 | 360 |
| 01/11/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.21800 | 1.37600 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.15600 | 0.19900 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.19500 | 0.24400 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.18200 | 0.22800 | 0 |
| 01/11/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.16900 | 0.21300 | 0 |
| 01/11/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.51610 | 8.26260 | 0 |
| 01/11/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.20400 | 1.03500 | 0 |
| 01/11/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.68100 | 0.57700 | 540 |
| 01/11/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.17800 | 1.01200 | 0 |
| 01/11/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.23000 | 1.05900 | 0 |
| 01/11/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.06000 | 0.90800 | 300 |
| 01/11/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.26500 | 1.41400 | 0 |
| 01/11/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.36400 | 0.44600 | 0 |
| 01/11/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.54400 | 0.64500 | 540 |
| 01/11/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.41200 | 0.49900 | 0 |
| 01/11/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.38800 | 0.47200 | 0 |
| 01/11/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.60400 | 8.34400 | 0 |
| 01/11/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.22000 | 1.06500 | 0 |
| 01/11/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.19900 | 1.04400 | 0 |
| 01/11/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.24200 | 1.08400 | 0 |
| 01/11/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.81300 | 0.69800 | 180 |
| 01/11/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.15700 | 1.00600 | 0 |
| 01/11/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.65300 | 0.76200 | 180 |
| 01/11/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.53800 | 0.64000 | 0 |
| 01/11/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.30900 | 1.45400 | 0 |
| 01/11/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.59500 | 0.70000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.56600 | 0.67100 | 0 |
| 01/11/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.38890 | 9.06760 | 0 |
| 01/11/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.97700 | 1.77600 | 0 |
| 01/11/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.95800 | 1.76000 | 0 |
| 01/11/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.99700 | 1.79300 | 0 |
| 01/11/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.16900 | 1.95800 | 200 |
| 01/11/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.05800 | 1.17500 | 0 |
| 01/11/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.78000 | 0.89000 | 0 |
| 01/11/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.11900 | 1.24200 | 0 |
| 01/11/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.08800 | 1.20800 | 0 |
| 01/11/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.41290 | 10.16810 | 0 |
| 01/11/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.63100 | 2.47300 | 0 |
| 01/11/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.61400 | 2.45300 | 0 |
| 01/11/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.64800 | 2.49300 | 0 |
| 01/11/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.38500 | 1.47500 | 0 |
| 01/11/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.45100 | 1.53500 | 0 |
| 01/11/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.41800 | 1.50500 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.14250 | 7.89740 | 418 |
| 01/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.15151 | 0.90913 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.10305 | 0.86114 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.20017 | 0.95741 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00767 | 0.01001 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01055 | 0.01374 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00901 | 0.01173 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.24300 | 7.99510 | 327 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.84765 | 0.65849 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.81407 | 0.62894 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.50257 | 0.00000 | 80 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.88224 | 0.68913 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.13924 | 0.19403 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.45957 | 0.00000 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.17107 | 0.23384 | 0 |
| 01/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.15465 | 0.21339 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.97420 | 12.67490 | 14,048 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.34700 | 1.06400 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.30000 | 1.01800 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.39600 | 1.11000 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.84500 | 0.60700 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.68800 | 1.39500 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 1.11300 | 0.83900 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.25300 | 0.97300 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.47900 | 2.18100 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.28000 | 1.98300 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.02900 | 0.04800 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.03900 | 0.06400 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.01400 | 0.02000 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.07100 | 0.13200 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.02200 | 0.03500 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.02600 | 0.04300 | 0 |
| 01/11/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.02300 | 0.03900 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 13.12250 | 12.81880 | 3,918 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.76300 | 1.48300 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.71800 | 1.43900 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.80900 | 1.52700 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.67300 | 1.39900 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.37500 | 1.14000 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.17900 | 1.89100 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.45200 | 1.21100 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 1.09200 | 0.89000 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.85400 | 1.57200 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.27400 | 1.98400 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.54000 | 1.28400 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 2.08600 | 1.79800 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 1.30000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.17800 | 0.00000 | 768 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.06400 | 0.07900 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.11800 | 0.16500 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.05200 | 0.06500 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.08200 | 0.10300 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.27000 | 0.37100 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.13000 | 0.19200 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.05700 | 0.07200 | 768 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.15300 | 0.22100 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.10100 | 0.13000 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.08700 | 0.10800 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.09600 | 0.12000 | 0 |
| 01/11/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.09100 | 0.11400 | 0 |
| 01/11/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.26020 | 12.95440 | 2,847 |
| 01/11/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.66500 | 1.43700 | 0 |
| 01/11/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.70300 | 1.47000 | 0 |
| 01/11/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.62800 | 1.40500 | 0 |
| 01/11/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.26800 | 0.35100 | 0 |
| 01/11/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.24300 | 0.31600 | 0 |
| 01/11/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.25500 | 0.33300 | 0 |
| 01/11/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10410 | 0.10140 | 5,415 |
| 01/11/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02411 | 0.02142 | 0 |
| 01/11/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03410 | 0.03140 | 0 |
| 01/11/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01419 | 0.01166 | 0 |
| 01/11/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00009 | 0.00026 | 0 |
| 01/11/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/11/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00002 | 0 |
| 01/11/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10560 | 0.10280 | 6 |
| 01/11/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01632 | 0.01388 | 0 |
| 01/11/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02568 | 0.02293 | 0 |
| 01/11/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00906 | 0.00744 | 0 |
| 01/11/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00346 | 0.00464 | 0 |
| 01/11/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00013 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00072 | 0.00108 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.13230 | 11.04370 | 23,373 |
| 01/11/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.33900 | 1.25200 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.29000 | 1.20300 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.38900 | 1.30200 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.14200 | 1.05800 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.58700 | 1.49900 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.83500 | 1.74700 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.73600 | 1.64800 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.13200 | 0.11700 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.19100 | 1.10500 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.16000 | 0.14100 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.63600 | 1.54900 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.36200 | 0.31900 | 8,220 |
| 01/11/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.90700 | 0.83000 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.15000 | 0.13200 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.81800 | 0.74300 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.09300 | 1.01100 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.53700 | 1.45000 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.27300 | 0.24200 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.99900 | 0.91900 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.86200 | 0.78600 | 2,740 |
| 01/11/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.38800 | 0.34300 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.11000 | 0.09700 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 1.04600 | 0.96500 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.01400 | 0.02100 | 2,740 |
| 01/11/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.03000 | 0.04200 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.20600 | 0.24900 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.87800 | 0.95300 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.01700 | 0.02500 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.34100 | 0.39800 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.01100 | 0.01700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.03600 | 0.04900 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.66800 | 0.73800 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.02500 | 0.03600 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.23000 | 0.27500 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 8,220 |
| 01/11/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.62800 | 0.69700 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.75000 | 0.82300 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.01000 | 0.01400 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 01/11/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.27030 | 11.17710 | 9,991 |
| 01/11/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.27400 | 1.19500 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.23200 | 1.15600 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.31700 | 1.23500 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.23800 | 2.14800 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.15300 | 1.07900 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.53600 | 1.45100 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.28600 | 2.19600 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.44700 | 1.36400 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.89800 | 0.83200 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.80300 | 0.74600 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.11500 | 1.04100 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.62300 | 0.57800 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.46800 | 0.43500 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.72000 | 0.66900 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.39300 | 0.36600 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.69500 | 0.64500 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.53900 | 0.50000 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.76400 | 1.67700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.04400 | 0.05000 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.56900 | 0.62300 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.37500 | 0.41800 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.87300 | 0.93900 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.35000 | 0.39200 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.69800 | 0.75800 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.45300 | 0.50100 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.14500 | 0.16400 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.28300 | 0.31900 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.22800 | 0.25500 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.07700 | 0.08700 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.06600 | 0.07400 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.13300 | 0.15200 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.01800 | 0.02100 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09700 | 0.10800 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.11200 | 0.12900 | 0 |
| 01/11/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.10400 | 0.11800 | 0 |
| 01/11/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.40200 | 11.30570 | 14,109 |
| 01/11/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.25500 | 1.18500 | 0 |
| 01/11/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.22100 | 1.15200 | 0 |
| 01/11/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.28900 | 1.21900 | 0 |
| 01/11/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.23700 | 0.26300 | 0 |
| 01/11/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.26900 | 0.29600 | 0 |
| 01/11/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.25300 | 0.27900 | 0 |
| 01/11/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.53020 | 11.43160 | 250 |
| 01/11/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.21800 | 1.15200 | 0 |
| 01/11/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.25000 | 1.18300 | 0 |
| 01/11/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.18700 | 1.16000 | 0 |
| 01/11/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.43200 | 0.50400 | 0 |
| 01/11/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.39500 | 0.42700 | 0 |
| 01/11/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.41300 | 0.44600 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.36570 | 8.32070 | 12,460 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.71700 | 1.67200 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 1.07400 | 1.03200 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.66800 | 1.62300 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.76700 | 1.72200 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.88200 | 0.84100 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 01/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.38580 | 8.33800 | 22,701 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.18600 | 1.14500 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.14200 | 1.10200 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.23100 | 1.18900 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.05600 | 1.01700 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.46100 | 1.41600 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.77500 | 0.74400 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 1.01300 | 0.97600 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.41400 | 1.37000 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.19200 | 2.14500 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.66800 | 0.64000 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.18200 | 0.20200 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.02800 | 0.03200 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.07700 | 0.08800 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.13900 | 0.15600 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.02500 | 0.02800 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.07000 | 0.07900 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.04500 | 0.05100 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.05600 | 0.06400 | 0 |
| 01/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.05000 | 0.05700 | 0 |
| 01/11/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.40940 | 8.35870 | 6,159 |
| 01/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.95000 | 0.91400 | 0 |
| 01/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.91500 | 0.88000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.98600 | 0.95000 | 0 |
| 01/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.17700 | 0.19100 | 0 |
| 01/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.20600 | 0.22100 | 0 |
| 01/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.19100 | 0.20500 | 0 |
| 01/11/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.31830 | 9.30600 | 0 |
| 01/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.40800 | 2.39600 | 0 |
| 01/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.36800 | 2.35500 | 0 |
| 01/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.44900 | 2.43600 | 0 |
| 01/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.38100 | 0.38000 | 0 |
| 01/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.40000 | 0.39900 | 0 |
| 01/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.39000 | 0.39000 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 8.00970 | 7.91340 | 15 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.77300 | 0.67800 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.72600 | 0.63200 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.82000 | 0.72500 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.42800 | 0.34900 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.21300 | 1.11600 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.46600 | 0.38400 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.16300 | 1.06600 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.63500 | 0.54400 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.11400 | 1.01700 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.59100 | 0.50100 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03100 | 0.03800 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.02500 | 0.03100 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.05600 | 0.07100 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.06800 | 0.08600 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 01/11/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 01/11/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.09480 | 7.99630 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.66800 | 0.58300 | 0 |
| 01/11/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.63200 | 0.54800 | 0 |
| 01/11/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.70500 | 0.61900 | 0 |
| 01/11/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.11000 | 0.12300 | 0 |
| 01/11/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.13700 | 0.15200 | 0 |
| 01/11/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.12300 | 0.13700 | 0 |
| 01/11/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.10050 | 0.06910 | 12,659 |
| 01/11/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.11030 | 0.07150 | 18,519 |
| 01/11/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.16780 | 0.21520 | 12,423 |
| 01/11/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.43210 | 0.33650 | 100,000 |
| 01/11/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.11290 | 0.17200 | 100,000 |
| 01/11/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.19240 | 0.24310 | 12,346 |
| 01/11/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.10860 | 0.07250 | 18,750 |
| 01/11/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.14060 | 9.07150 | 25 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.86600 | 0.79800 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.82200 | 0.75500 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.91100 | 0.84300 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.69700 | 0.63100 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 1.00700 | 0.93400 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.25000 | 1.17900 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.65700 | 0.59300 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.42300 | 0.37100 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.21600 | 0.18500 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.30200 | 0.26100 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.73700 | 0.67100 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.15200 | 1.08100 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.39700 | 1.32700 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.48200 | 0.42600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.49600 | 1.42600 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.54600 | 0.48800 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.39600 | 0.34600 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.61900 | 0.55600 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.28300 | 0.24300 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.20200 | 0.17200 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.51100 | 0.55100 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.34200 | 0.37200 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.07800 | 0.08500 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.20500 | 0.22500 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.10500 | 0.11700 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.14100 | 0.15500 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.04600 | 0.05000 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.31100 | 0.34000 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.47500 | 0.51400 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.18200 | 0.20000 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.06600 | 0.07200 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.01600 | 0.01300 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.05600 | 0.06000 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.03100 | 0.03400 | 0 |
| 01/11/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 01/11/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.27660 | 9.20370 | 0 |
| 01/11/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.88100 | 0.81700 | 0 |
| 01/11/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.84800 | 0.78500 | 0 |
| 01/11/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.91400 | 0.85000 | 0 |
| 01/11/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.18700 | 0.19600 | 0 |
| 01/11/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.22100 | 0.23100 | 0 |
| 01/11/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.20400 | 0.21300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 01/11/2011 | PULA / R On 19 December 2011 | | | Foreign Exchange Future | 1.10180 | 1.09860 | 0 |
| 01/11/2011 | PULA / R On 19 December 2011 | 1.09 | C | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 01/11/2011 | PULA / R On 19 December 2011 | 1.08 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 01/11/2011 | PULA / R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/11/2011 | PULA / R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00100 | 0.00400 | 0 |
| 01/11/2011 | PULA / R On 19 December 2011 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/11/2011 | PULA / R On 19 December 2011 | 1.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/11/2011 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.11570 | 1.11250 | 0 |
| 01/11/2011 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 01/11/2011 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/11/2011 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 01/11/2011 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/11/2011 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00100 | 0.00400 | 0 |
| 01/11/2011 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/11/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,344.55000 | 16,019.33000 | 0 |
| 01/11/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.28100 | 1.24280 | 0 |
| 01/11/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.18280 | 0.14590 | 0 |
| 01/11/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.23160 | 0.19400 | 0 |
| 01/11/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.13550 | 0.10030 | 0 |
| 01/11/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00450 | 0.00750 | 0 |
| 01/11/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00060 | 0.00120 | 0 |
| 01/11/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00180 | 0.00310 | 0 |
| 01/11/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.29740 | 1.25930 | 0 |
| 01/11/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.12900 | 0.10000 | 0 |
| 01/11/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.16480 | 0.13230 | 0 |
| 01/11/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.09900 | 0.07550 | 0 |
| 01/11/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05160 | 0.06620 | 0 |
| 01/11/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.01740 | 0.02300 | 0 |
| 01/11/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03160 | 0.04070 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.02820 | 8.14250 | 255,245 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.71000 | 0.81900 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.66700 | 0.77500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.75300 | 0.86500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.28200 | 1.39600 | 6,425 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.28500 | 0.35400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.03700 | 1.15200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.79800 | 0.91200 | 5,560 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.87900 | 1.99300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.58600 | 0.69000 | 11,280 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.58000 | 1.69400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.62900 | 1.74400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.77900 | 1.89300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.26400 | 0.33000 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.07900 | 2.19300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.62600 | 0.73200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.33200 | 1.44600 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.23300 | 1.34700 | 200 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.33000 | 0.40700 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.44200 | 0.53500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.18400 | 1.29800 | 560 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.72900 | 1.84300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.14000 | 0.17500 | 12,500 |
| 02/11/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.11500 | 0.14400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.67900 | 1.79400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.02900 | 2.14300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.38300 | 0.46700 | 1,000 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.51000 | 0.61000 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.43100 | 1.54500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.17800 | 2.29300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.35600 | 0.43600 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.84500 | 0.95900 | 12,300 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.48000 | 1.59500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.17200 | 0.21600 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.21300 | 0.26600 | 560 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.92900 | 2.04300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.89300 | 1.00700 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.13500 | 1.24900 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.94100 | 1.05500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.38100 | 1.49500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.82900 | 1.94300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.18400 | 0.23200 | 400 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.53000 | 1.64400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.08600 | 1.20000 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.47400 | 0.57200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.16000 | 0.20100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.19800 | 0.24800 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.41100 | 0.49900 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.98900 | 1.10300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.24600 | 0.30700 | 11,340 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.97900 | 2.09300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.30700 | 0.38000 | 12,579 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.54700 | 0.64900 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.22800 | 0.28600 | 100 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.10200 | 0.12600 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.09600 | 0.11800 | 10,750 |
| 02/11/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.93000 | 2.81900 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.87300 | 3.76000 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.82400 | 0.73400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.86800 | 0.77600 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.35000 | 0.29400 | 400 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.06900 | 0.05700 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.22900 | 0.18800 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.31800 | 0.26500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.13300 | 0.10700 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.42000 | 0.35600 | 100 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.53200 | 0.45900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.09600 | 0.08000 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.45600 | 0.39000 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 1,000 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.38500 | 0.32400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.49400 | 0.42400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 560 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.17800 | 0.14400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,000 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.08200 | 0.06800 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.15500 | 0.12500 | 5,128 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.61200 | 0.53300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.73700 | 0.65200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.11400 | 0.09300 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.20200 | 0.16500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 16,340 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04800 | 0.04000 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.28600 | 0.23800 | 10,750 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.05800 | 0.04800 | 12,000 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 800 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.25700 | 0.21200 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02500 | 0.02300 | 3,780 |
| 02/11/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03900 | 0.03300 | 1,000 |
| 02/11/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.03200 | 0.02700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.12680 | 8.24300 | 44,780 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.15300 | 1.26100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.11000 | 1.21800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.19700 | 1.30600 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.18400 | 1.29300 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.05600 | 1.16300 | 30,100 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.97400 | 1.07800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.36300 | 1.47400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.01500 | 1.12000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.40900 | 1.52100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.75900 | 0.84800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.54500 | 0.61100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.85900 | 0.95700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.41300 | 0.46500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.45500 | 1.56700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.39700 | 0.44700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.31700 | 1.42800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.52400 | 0.58800 | 5,000 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.09800 | 1.20600 | 10,000 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.50100 | 1.61400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.82500 | 0.91800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.44700 | 0.50300 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.59100 | 0.66200 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.14100 | 1.24900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.54800 | 1.66200 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.61500 | 0.69000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.50400 | 0.56500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.56700 | 0.63600 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.46600 | 0.52200 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.36800 | 0.41300 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.35400 | 0.39800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.59600 | 1.71000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.64300 | 1.75800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.78900 | 1.90400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.03400 | 2.14900 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.28300 | 0.31700 | 3 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.89500 | 0.99700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.93400 | 1.03700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.27300 | 1.38300 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.66900 | 0.75000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.48400 | 0.54300 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79200 | 0.88200 | 5,000 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.74000 | 1.85500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.98400 | 2.10000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.72800 | 0.81400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.43000 | 0.48400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.93500 | 2.05100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.22800 | 1.33800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.64000 | 0.71900 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.38200 | 0.43000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.69100 | 1.80700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.69800 | 0.78200 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.22100 | 0.18900 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.65500 | 0.58700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.26300 | 0.22600 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05100 | 0.04500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.55300 | 0.49100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.20100 | 0.17100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.16500 | 0.13900 | 2,420 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.45700 | 0.40000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.24200 | 0.20700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04600 | 0.04000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10700 | 0.09400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.11800 | 0.10400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.95600 | 0.87400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 2,420 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.01900 | 0.01700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.72700 | 0.65500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.69100 | 0.62000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.48900 | 0.42900 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.34000 | 0.29300 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.42700 | 0.37200 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.28800 | 0.24700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06400 | 0.05600 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.31400 | 0.26900 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.52000 | 0.46000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.14800 | 0.12500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02400 | 0.02100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07100 | 0.06300 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.39700 | 0.34500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04000 | 0.03500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.62000 | 0.55400 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.02800 | 0.02400 | 10,000 |
| 02/11/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.58600 | 0.52200 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.13200 | 0.11400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.36800 | 0.31800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.18200 | 0.15500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03200 | 0.02800 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08800 | 0.07700 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03600 | 0.03100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09700 | 0.08500 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.07900 | 0.07000 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05700 | 0.05000 | 1,000 |
| 02/11/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05600 | 0.04900 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.06900 | 0.06100 | 0 |
| 02/11/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06200 | 0.05400 | 0 |
| 02/11/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.21950 | 8.33740 | 22,056 |
| 02/11/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.12500 | 1.22600 | 0 |
| 02/11/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.08800 | 1.18700 | 0 |
| 02/11/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.16300 | 1.26500 | 0 |
| 02/11/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.14400 | 0.12800 | 0 |
| 02/11/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.16900 | 0.15000 | 0 |
| 02/11/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.15600 | 0.13900 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.31040 | 8.42970 | 979 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.29800 | 1.39900 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.26200 | 1.36200 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.33400 | 1.43600 | 16,000 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.22700 | 1.32500 | 37,000 |
| 02/11/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.50700 | 0.54800 | 360 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.89200 | 0.96400 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.48500 | 0.52500 | 4,000 |
| 02/11/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.63700 | 0.69100 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.92700 | 0.86100 | 4,000 |
| 02/11/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.37500 | 1.29500 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.48200 | 0.43400 | 360 |
| 02/11/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.29700 | 1.21800 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.17400 | 0.15600 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.21700 | 0.19500 | 0 |
| 02/11/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.20200 | 0.18200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.18800 | 0.16900 | 0 |
| 02/11/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.39610 | 8.51610 | 0 |
| 02/11/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.12500 | 1.20400 | 0 |
| 02/11/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.10100 | 1.17800 | 0 |
| 02/11/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.15000 | 1.23000 | 0 |
| 02/11/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.99100 | 1.06000 | 300 |
| 02/11/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.63300 | 0.68100 | 540 |
| 02/11/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.33700 | 1.26500 | 0 |
| 02/11/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.40400 | 0.36400 | 0 |
| 02/11/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.59500 | 0.54400 | 540 |
| 02/11/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.45500 | 0.41200 | 0 |
| 02/11/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.42900 | 0.38800 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.48380 | 8.60400 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.15300 | 1.22000 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.76200 | 0.81300 | 180 |
| 02/11/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.09500 | 1.15700 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.13300 | 1.19900 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.17300 | 1.24200 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.58900 | 0.53800 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.37800 | 1.30900 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.64900 | 0.59500 | 0 |
| 02/11/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.71100 | 0.65300 | 180 |
| 02/11/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.61900 | 0.56600 | 0 |
| 02/11/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.26750 | 9.38890 | 0 |
| 02/11/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.91200 | 1.97700 | 0 |
| 02/11/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.89300 | 1.95800 | 0 |
| 02/11/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.93200 | 1.99700 | 0 |
| 02/11/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.10100 | 2.16900 | 200 |
| 02/11/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.11500 | 1.05800 | 0 |
| 02/11/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.83400 | 0.78000 | 0 |
| 02/11/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.17600 | 1.11900 | 0 |
| 02/11/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.14500 | 1.08800 | 0 |
| 02/11/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.30050 | 10.41290 | 0 |
| 02/11/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.56900 | 2.63100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.55200 | 2.61400 | 0 |
| 02/11/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.58600 | 2.64800 | 0 |
| 02/11/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.43600 | 1.38500 | 0 |
| 02/11/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.50200 | 1.45100 | 0 |
| 02/11/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.46900 | 1.41800 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.02820 | 8.14250 | 414 |
| 02/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.03726 | 1.15151 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.98883 | 1.10305 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.08591 | 1.20017 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00771 | 0.00767 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01063 | 0.01055 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00906 | 0.00901 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.12680 | 8.24300 | 297 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.75920 | 0.84765 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.72792 | 0.81407 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79156 | 0.88224 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.44740 | 0.50257 | 80 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.16476 | 0.13924 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.52060 | 0.45957 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.20112 | 0.17107 | 0 |
| 02/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.18240 | 0.15465 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.85220 | 12.97420 | 14,055 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.23400 | 1.34700 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.18900 | 1.30000 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.28000 | 1.39600 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.76300 | 0.84500 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.57000 | 1.68800 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 1.01100 | 1.11300 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.14300 | 1.25300 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.35900 | 2.47900 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.16000 | 2.28000 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.04100 | 0.02900 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.05900 | 0.03900 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.01800 | 0.01400 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.11100 | 0.07100 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.02800 | 0.02200 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.03700 | 0.02600 | 0 |
| 02/11/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.03200 | 0.02300 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.99760 | 13.12250 | 3,918 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.65800 | 1.76300 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.61500 | 1.71800 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.70300 | 1.80900 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.57100 | 1.67300 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.29200 | 1.37500 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.06500 | 2.17900 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.36600 | 1.45200 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 1.02400 | 1.09200 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.74700 | 1.85400 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.15800 | 2.27400 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.44200 | 1.54000 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.97300 | 2.08600 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 1.22100 | 1.30000 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.22300 | 0.17800 | 768 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.07500 | 0.06400 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.14400 | 0.11800 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.06000 | 0.05200 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.09900 | 0.08200 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.32600 | 0.27000 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.16800 | 0.13000 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.06700 | 0.05700 | 768 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.19400 | 0.15300 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.12300 | 0.10100 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.10500 | 0.08700 | 0 |
| 02/11/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.11700 | 0.09600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.11000 | 0.09100 | 0 |
| 02/11/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.13250 | 13.26020 | 2,847 |
| 02/11/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.57100 | 1.66500 | 0 |
| 02/11/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.60700 | 1.70300 | 0 |
| 02/11/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.53700 | 1.62800 | 0 |
| 02/11/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.30500 | 0.26800 | 0 |
| 02/11/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.27500 | 0.24300 | 0 |
| 02/11/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.28900 | 0.25500 | 0 |
| 02/11/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10300 | 0.10410 | 5,415 |
| 02/11/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02301 | 0.02411 | 0 |
| 02/11/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03300 | 0.03410 | 0 |
| 02/11/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01311 | 0.01419 | 0 |
| 02/11/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00011 | 0.00009 | 0 |
| 02/11/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/11/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 02/11/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10450 | 0.10560 | 6 |
| 02/11/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01528 | 0.01632 | 0 |
| 02/11/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02458 | 0.02568 | 0 |
| 02/11/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00829 | 0.00906 | 0 |
| 02/11/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00379 | 0.00346 | 0 |
| 02/11/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00008 | 0 |
| 02/11/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00078 | 0.00072 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 11.07670 | 11.13230 | 22,827 |
| 02/11/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.28500 | 1.33900 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.23600 | 1.29000 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.33400 | 1.38900 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.09100 | 1.14200 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.53200 | 1.58700 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.78000 | 1.83500 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.68100 | 1.73600 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.13300 | 0.13200 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.13800 | 1.19100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.15900 | 0.16000 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.58200 | 1.63600 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.34900 | 0.36200 | 8,220 |
| 02/11/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.86300 | 0.90700 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.15000 | 0.15000 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.77700 | 0.81800 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 1.04400 | 1.09300 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.48300 | 1.53700 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.26800 | 0.27300 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.95200 | 0.99900 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.81900 | 0.86200 | 2,740 |
| 02/11/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.37400 | 0.38800 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.11100 | 0.11000 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.99700 | 1.04600 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.02000 | 0.01400 | 2,740 |
| 02/11/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.04200 | 0.03000 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.24700 | 0.20600 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.93400 | 0.87800 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.02500 | 0.01700 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.39100 | 0.34100 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.01700 | 0.01100 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.05000 | 0.03600 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.72300 | 0.66800 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.03600 | 0.02500 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.27200 | 0.23000 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 8,220 |
| 02/11/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.68200 | 0.62800 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.80600 | 0.75000 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.01400 | 0.01000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 02/11/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.21290 | 11.27030 | 9,991 |
| 02/11/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.23400 | 1.27400 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.19500 | 1.23200 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.27600 | 1.31700 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.18400 | 2.23800 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.11900 | 1.15300 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.49000 | 1.53600 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.23200 | 2.28600 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.40300 | 1.44700 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.87400 | 0.89800 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.78600 | 0.80300 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.08100 | 1.11500 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.61500 | 0.62300 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.46700 | 0.46800 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.70800 | 0.72000 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.39500 | 0.39300 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.68300 | 0.69500 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.53500 | 0.53900 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.71400 | 1.76400 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05100 | 0.04400 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.62200 | 0.56900 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.42000 | 0.37500 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.93200 | 0.87300 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.39500 | 0.35000 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.75400 | 0.69800 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.50200 | 0.45300 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.16800 | 0.14500 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.32300 | 0.28300 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.26100 | 0.22800 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.09000 | 0.07700 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.07700 | 0.06600 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.15600 | 0.13300 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.11300 | 0.09700 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.13200 | 0.11200 | 0 |
| 02/11/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.12100 | 0.10400 | 0 |
| 02/11/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.34260 | 11.40200 | 14,109 |
| 02/11/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.23000 | 1.25500 | 0 |
| 02/11/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.19700 | 1.22100 | 0 |
| 02/11/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.26300 | 1.28900 | 0 |
| 02/11/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.27000 | 0.23700 | 0 |
| 02/11/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.30400 | 0.26900 | 0 |
| 02/11/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.28700 | 0.25300 | 0 |
| 02/11/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.46890 | 11.53020 | 250 |
| 02/11/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.21300 | 1.21800 | 0 |
| 02/11/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.18300 | 1.18700 | 0 |
| 02/11/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.24400 | 1.25000 | 0 |
| 02/11/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.45100 | 0.39500 | 0 |
| 02/11/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.49000 | 0.43200 | 0 |
| 02/11/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.47000 | 0.41300 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.29660 | 8.36570 | 12,460 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.64800 | 1.71700 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 1.00700 | 1.07400 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.59900 | 1.66800 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.69800 | 1.76700 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.81700 | 0.88200 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02000 | 0.01600 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 02/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.31550 | 8.38580 | 22,701 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.12200 | 1.18600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.07800 | 1.14200 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.16600 | 1.23100 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.99300 | 1.05600 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.39300 | 1.46100 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.72000 | 0.77500 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.95100 | 1.01300 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.34700 | 1.41400 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.12200 | 2.19200 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.61600 | 0.66800 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.20100 | 0.18200 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.03200 | 0.02800 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.08600 | 0.07700 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.15500 | 0.13900 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.02800 | 0.02500 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.07800 | 0.07000 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.05100 | 0.04500 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.06300 | 0.05600 | 0 |
| 02/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.05700 | 0.05000 | 0 |
| 02/11/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.33770 | 8.40940 | 6,159 |
| 02/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.89500 | 0.95000 | 0 |
| 02/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.93000 | 0.98600 | 0 |
| 02/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.86100 | 0.91500 | 0 |
| 02/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.22300 | 0.20600 | 0 |
| 02/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.19200 | 0.17700 | 0 |
| 02/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.20700 | 0.19100 | 0 |
| 02/11/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.27250 | 9.31830 | 0 |
| 02/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.36600 | 2.40800 | 0 |
| 02/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.32600 | 2.36800 | 0 |
| 02/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.40700 | 2.44900 | 0 |
| 02/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.38500 | 0.38100 | 0 |
| 02/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.40400 | 0.40000 | 0 |
| 02/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.39400 | 0.39000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.92480 | 8.00970 | 15 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.68800 | 0.77300 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.64200 | 0.72600 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.73500 | 0.82000 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.35700 | 0.42800 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.12700 | 1.21300 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.39200 | 0.46600 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.07800 | 1.16300 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.55300 | 0.63500 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.02800 | 1.11400 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.51000 | 0.59100 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03500 | 0.03100 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.02800 | 0.02500 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.06700 | 0.05600 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.08200 | 0.06800 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 02/11/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 02/11/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.00770 | 8.09480 | 0 |
| 02/11/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.59400 | 0.66800 | 0 |
| 02/11/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.55900 | 0.63200 | 0 |
| 02/11/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.63000 | 0.70500 | 0 |
| 02/11/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.12200 | 0.11000 | 0 |
| 02/11/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.15100 | 0.13700 | 0 |
| 02/11/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.13600 | 0.12300 | 0 |
| 02/11/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.08740 | 0.10050 | 12,659 |
| 02/11/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.09230 | 0.11030 | 18,519 |
| 02/11/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.19130 | 0.16780 | 12,423 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.38980 | 0.43210 | 100,000 |
| 02/11/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.14120 | 0.11290 | 100,000 |
| 02/11/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.21830 | 0.19240 | 12,346 |
| 02/11/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.09180 | 0.10860 | 18,750 |
| 02/11/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 9.12070 | 9.14060 | 25 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.84900 | 0.86600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.80500 | 0.82200 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.89300 | 0.91100 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.68100 | 0.69700 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.98600 | 1.00700 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.23000 | 1.25000 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.64200 | 0.65700 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.41500 | 0.42300 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.21500 | 0.21600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.29900 | 0.30200 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.72100 | 0.73700 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 1.13200 | 1.15200 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.37700 | 1.39700 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.47200 | 0.48200 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.47600 | 1.49600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.53500 | 0.54600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.38900 | 0.39600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.60500 | 0.61900 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.28000 | 0.28300 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.20200 | 0.20200 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.53100 | 0.51100 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.35900 | 0.34200 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.08400 | 0.07800 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.21800 | 0.20500 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.11400 | 0.10500 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.15100 | 0.14100 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.05000 | 0.04600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.32800 | 0.31100 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.49400 | 0.47500 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.19400 | 0.18200 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.07100 | 0.06600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.06000 | 0.05600 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.03400 | 0.03100 | 0 |
| 02/11/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.02800 | 0.02500 | 0 |
| 02/11/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.25410 | 9.27660 | 0 |
| 02/11/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.86200 | 0.88100 | 0 |
| 02/11/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.83000 | 0.84800 | 0 |
| 02/11/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.89500 | 0.91400 | 0 |
| 02/11/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.19100 | 0.18700 | 0 |
| 02/11/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.22600 | 0.22100 | 0 |
| 02/11/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.20800 | 0.20400 | 0 |
| 02/11/2011 | PULA / R On 19 December 2011 | | | Foreign Exchange Future | 1.09470 | 1.10180 | 0 |
| 02/11/2011 | PULA / R On 19 December 2011 | 1.09 | C | Foreign Exchange Future | 0.00200 | 0.00900 | 0 |
| 02/11/2011 | PULA / R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/11/2011 | PULA / R On 19 December 2011 | 1.08 | C | Foreign Exchange Future | 0.01200 | 0.01900 | 0 |
| 02/11/2011 | PULA / R On 19 December 2011 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/11/2011 | PULA / R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00800 | 0.00100 | 0 |
| 02/11/2011 | PULA / R On 19 December 2011 | 1.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/11/2011 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10840 | 1.11570 | 0 |
| 02/11/2011 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00200 | 0.00900 | 0 |
| 02/11/2011 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/11/2011 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01200 | 0.01900 | 0 |
| 02/11/2011 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 02/11/2011 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00800 | 0.00100 | 0 |
| 02/11/2011 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/11/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,188.70000 | 16,344.55000 | 0 |
| 02/11/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.26300 | 1.28100 | 0 |
| 02/11/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.16530 | 0.18280 | 0 |
| 02/11/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.21390 | 0.23160 | 0 |
| 02/11/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.11840 | 0.13550 | 0 |
| 02/11/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00540 | 0.00450 | 0 |
| 02/11/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00090 | 0.00060 | 0 |
| 02/11/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00230 | 0.00180 | 0 |
| 02/11/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.27910 | 1.29740 | 0 |
| 02/11/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11520 | 0.12900 | 0 |
| 02/11/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14890 | 0.16480 | 0 |
| 02/11/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08770 | 0.09900 | 0 |
| 02/11/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05860 | 0.05160 | 0 |
| 02/11/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.01980 | 0.01740 | 0 |
| 02/11/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03610 | 0.03160 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.92100 | 8.02820 | 255,159 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.62300 | 0.71000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.58300 | 0.66700 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.66400 | 0.75300 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.17700 | 1.28200 | 6,425 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.24600 | 0.28500 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.93400 | 1.03700 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.70600 | 0.79800 | 5,560 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.77200 | 1.87900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.50800 | 0.58600 | 11,280 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.47300 | 1.58000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.52300 | 1.62900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.12200 | 0.14000 | 12,500 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.08300 | 0.09600 | 10,750 |
| 03/11/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.10000 | 0.11500 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.35600 | 0.41100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.88700 | 0.98900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.21200 | 0.24600 | 11,340 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.87200 | 1.97900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.26400 | 0.30700 | 12,579 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.47400 | 0.54700 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.19800 | 0.22800 | 100 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.08800 | 0.10200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.67200 | 1.77900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.22800 | 0.26400 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 1.97100 | 2.07900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.54500 | 0.62600 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.22600 | 1.33200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.12800 | 1.23300 | 200 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.28400 | 0.33000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.38300 | 0.44200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.07900 | 1.18400 | 560 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.62200 | 1.72900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.57300 | 1.67900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.92200 | 2.02900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.33000 | 0.38300 | 1,000 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.44200 | 0.51000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.32500 | 1.43100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.07100 | 2.17800 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.30700 | 0.35600 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.75000 | 0.84500 | 12,300 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.37400 | 1.48000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.14900 | 0.17200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.18400 | 0.21300 | 560 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.82200 | 1.92900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.79400 | 0.89300 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.03100 | 1.13500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.83900 | 0.94100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.27500 | 1.38100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.72200 | 1.82900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.16000 | 0.18400 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.42400 | 1.53000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.98300 | 1.08600 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.41100 | 0.47400 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.13900 | 0.16000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.17100 | 0.19800 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.50000 | 0.42000 | 100 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.61800 | 0.53200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.14000 | 0.09600 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01200 | 0.00800 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.53900 | 0.45600 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01800 | 0.01300 | 1,000 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.01000 | 0.00700 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.02300 | 0.01500 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.46300 | 0.38500 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.57800 | 0.49400 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 560 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.23600 | 0.17800 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02900 | 0.01700 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 5,000 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.12100 | 0.08200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.20900 | 0.15500 | 5,128 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.16200 | 0.11400 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.26300 | 0.20200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 16,340 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.07400 | 0.04800 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.35700 | 0.28600 | 10,750 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.91700 | 0.82400 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.96200 | 0.86800 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.42700 | 0.35000 | 400 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.10300 | 0.06900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.29300 | 0.22900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.39100 | 0.31800 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01600 | 0.01100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.18500 | 0.13300 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.70100 | 0.61200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.82900 | 0.73700 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 3.03500 | 2.93000 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.98000 | 3.87300 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.08700 | 0.05800 | 12,000 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.03500 | 0.02000 | 800 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01300 | 0.00900 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.32500 | 0.25700 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.04300 | 0.02500 | 3,780 |
| 03/11/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.06200 | 0.03900 | 1,000 |
| 03/11/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.05200 | 0.03200 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.01750 | 8.12680 | 44,590 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.05900 | 1.15300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.01800 | 1.11000 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.10200 | 1.19700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.09000 | 1.18400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.96600 | 1.05600 | 30,100 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.88900 | 0.97400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.26400 | 1.36300 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.92600 | 1.01500 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.30900 | 1.40900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.69100 | 0.75900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.49800 | 0.54500 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.78500 | 0.85900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.37600 | 0.41300 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.35400 | 1.45500 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.36100 | 0.39700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.21900 | 1.31700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.47900 | 0.52400 | 5,000 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.00600 | 1.09800 | 10,000 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.25800 | 0.28300 | 3 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.40000 | 1.50100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.75200 | 0.82500 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.40700 | 0.44700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.53900 | 0.59100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.04800 | 1.14100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.44600 | 1.54800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.56200 | 0.61500 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.45900 | 0.50400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.51800 | 0.56700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.42400 | 0.46600 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.81900 | 0.89500 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.85300 | 0.93400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.17600 | 1.27300 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.60900 | 0.66900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.44100 | 0.48400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.72100 | 0.79200 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.63400 | 1.74000 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.87700 | 1.98400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66100 | 0.72800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.39100 | 0.43000 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.82800 | 1.93500 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.13200 | 1.22800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.58500 | 0.64000 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.34700 | 0.38200 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.58700 | 1.69100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.63500 | 0.69800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.49300 | 1.59600 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.53900 | 1.64300 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.68300 | 1.78900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.92600 | 2.03400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.33400 | 0.36800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.32200 | 0.35400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.80500 | 0.72700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.76700 | 0.69100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01600 | 0.01200 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02200 | 0.01600 | 2,420 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02600 | 0.01900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.26800 | 0.22100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.02000 | 0.01400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.73000 | 0.65500 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.31800 | 0.26300 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.06500 | 0.05100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01100 | 0.00800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.62400 | 0.55300 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.24400 | 0.20100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.01000 | 0.00700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01700 | 0.01300 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.20400 | 0.16500 | 2,420 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.52400 | 0.45700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.29200 | 0.24200 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.05900 | 0.04600 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.13600 | 0.10700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.15200 | 0.11800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.55700 | 0.48900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.40100 | 0.34000 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.49200 | 0.42700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.34500 | 0.28800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02900 | 0.02100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.08100 | 0.06400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.37200 | 0.31400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.59000 | 0.52000 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.18500 | 0.14800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.03300 | 0.02400 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.04100 | 0.95600 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.08900 | 0.07100 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.46200 | 0.39700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.05200 | 0.04000 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.69400 | 0.62000 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03700 | 0.02800 | 10,000 |
| 03/11/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.65900 | 0.58600 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.16800 | 0.13200 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.43100 | 0.36800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.22400 | 0.18200 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.04200 | 0.03200 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.10900 | 0.08800 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04700 | 0.03600 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.12200 | 0.09700 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.09900 | 0.07900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.07300 | 0.05700 | 1,000 |
| 03/11/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.07100 | 0.05600 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.08700 | 0.06900 | 0 |
| 03/11/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.07800 | 0.06200 | 0 |
| 03/11/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.10800 | 8.21950 | 21,446 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.03900 | 1.12500 | 0 |
| 03/11/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.00300 | 1.08800 | 0 |
| 03/11/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.07500 | 1.16300 | 0 |
| 03/11/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.16700 | 0.14400 | 0 |
| 03/11/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.19500 | 0.16900 | 0 |
| 03/11/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.18100 | 0.15600 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.19670 | 8.31040 | 979 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.21200 | 1.29800 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.17800 | 1.26200 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.24700 | 1.33400 | 16,000 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.14400 | 1.22700 | 37,000 |
| 03/11/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.46900 | 0.50700 | 360 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.83200 | 0.89200 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.44800 | 0.48500 | 4,000 |
| 03/11/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.59000 | 0.63700 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.99300 | 0.92700 | 4,000 |
| 03/11/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.45100 | 1.37500 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.53500 | 0.48200 | 360 |
| 03/11/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.37200 | 1.29700 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.20000 | 0.17400 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.24700 | 0.21700 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.23100 | 0.20200 | 0 |
| 03/11/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.21500 | 0.18800 | 0 |
| 03/11/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.28180 | 8.39610 | 0 |
| 03/11/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.06000 | 1.12500 | 0 |
| 03/11/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.59100 | 0.63300 | 540 |
| 03/11/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.03700 | 1.10100 | 0 |
| 03/11/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.08300 | 1.15000 | 0 |
| 03/11/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.93200 | 0.99100 | 300 |
| 03/11/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.40900 | 1.33700 | 0 |
| 03/11/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.45100 | 0.40400 | 0 |
| 03/11/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.65000 | 0.59500 | 540 |
| 03/11/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.50500 | 0.45500 | 0 |
| 03/11/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.47800 | 0.42900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.37060 | 8.48380 | 0 |
| 03/11/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.09400 | 1.15300 | 0 |
| 03/11/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.07300 | 1.13300 | 0 |
| 03/11/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.11300 | 1.17300 | 0 |
| 03/11/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.71800 | 0.76200 | 180 |
| 03/11/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.03400 | 1.09500 | 0 |
| 03/11/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.76300 | 0.71100 | 180 |
| 03/11/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.64200 | 0.58900 | 0 |
| 03/11/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.44700 | 1.37800 | 0 |
| 03/11/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.70200 | 0.64900 | 0 |
| 03/11/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.67300 | 0.61900 | 0 |
| 03/11/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.16500 | 9.26750 | 0 |
| 03/11/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.85700 | 1.91200 | 0 |
| 03/11/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.83700 | 1.89300 | 0 |
| 03/11/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.04800 | 2.10100 | 200 |
| 03/11/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.87600 | 1.93200 | 0 |
| 03/11/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.16100 | 1.11500 | 0 |
| 03/11/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.88300 | 0.83400 | 0 |
| 03/11/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.22200 | 1.17600 | 0 |
| 03/11/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.19200 | 1.14500 | 0 |
| 03/11/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.19800 | 10.30050 | 0 |
| 03/11/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.51000 | 2.56900 | 0 |
| 03/11/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.49000 | 2.55200 | 0 |
| 03/11/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.52700 | 2.58600 | 0 |
| 03/11/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.47900 | 1.43600 | 0 |
| 03/11/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.54200 | 1.50200 | 0 |
| 03/11/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.51200 | 1.46900 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.92100 | 8.02820 | 414 |
| 03/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.93448 | 1.03726 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.88673 | 0.98883 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.98254 | 1.08591 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.01154 | 0.00771 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01573 | 0.01063 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01348 | 0.00906 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.01750 | 8.12680 | 297 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.69055 | 0.75920 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66115 | 0.72792 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.72099 | 0.79156 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.40691 | 0.44740 | 80 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.20349 | 0.16476 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.58941 | 0.52060 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.24365 | 0.20112 | 0 |
| 03/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.22305 | 0.18240 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.66900 | 12.85220 | 13,905 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.06200 | 1.23400 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.01700 | 1.18900 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.10700 | 1.28000 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.61700 | 0.76300 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.97800 | 2.16000 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.39000 | 1.57000 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.84300 | 1.01100 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.97200 | 1.14300 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.17600 | 2.35900 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.05300 | 0.04100 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.07400 | 0.05900 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.14800 | 0.11100 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.03800 | 0.02800 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.04800 | 0.03700 | 0 |
| 03/11/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.04300 | 0.03200 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.81150 | 12.99760 | 3,968 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.47900 | 1.65800 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.43600 | 1.61500 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.52300 | 1.70300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.39600 | 1.57100 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.13800 | 1.29200 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.88500 | 2.06500 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.20900 | 1.36600 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.88900 | 1.02400 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.56800 | 1.74700 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.97700 | 2.15800 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.28200 | 1.44200 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.79300 | 1.97300 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 1.07100 | 1.22100 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.26000 | 0.22300 | 768 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.08200 | 0.07500 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.17100 | 0.14400 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.06600 | 0.06000 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.10700 | 0.09900 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.37800 | 0.32600 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.19800 | 0.16800 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.07400 | 0.06700 | 768 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.22700 | 0.19400 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.13500 | 0.12300 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.11200 | 0.10500 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.12500 | 0.11700 | 0 |
| 03/11/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.11800 | 0.11000 | 0 |
| 03/11/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.94340 | 13.13250 | 2,847 |
| 03/11/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.43400 | 1.57100 | 0 |
| 03/11/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.40200 | 1.53700 | 0 |
| 03/11/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.46700 | 1.60700 | 0 |
| 03/11/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.32400 | 0.27500 | 0 |
| 03/11/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.35900 | 0.30500 | 0 |
| 03/11/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.34100 | 0.28900 | 0 |
| 03/11/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10170 | 0.10300 | 5,415 |
| 03/11/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02171 | 0.02301 | 0 |
| 03/11/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03170 | 0.03300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01186 | 0.01311 | 0 |
| 03/11/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00016 | 0.00011 | 0 |
| 03/11/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/11/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 03/11/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10310 | 0.10450 | 6 |
| 03/11/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01410 | 0.01528 | 0 |
| 03/11/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00756 | 0.00829 | 0 |
| 03/11/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02321 | 0.02458 | 0 |
| 03/11/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00011 | 0.00008 | 0 |
| 03/11/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00446 | 0.00379 | 0 |
| 03/11/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00100 | 0.00078 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.90240 | 11.07670 | 22,778 |
| 03/11/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.11400 | 1.28500 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.06600 | 1.23600 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.16300 | 1.33400 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.92800 | 1.09100 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.35900 | 1.53200 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.60700 | 1.78000 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.50800 | 1.68100 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.09900 | 0.13300 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.97300 | 1.13800 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.11900 | 0.15900 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.40900 | 1.58200 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.26700 | 0.34900 | 8,220 |
| 03/11/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.71200 | 0.86300 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.11200 | 0.15000 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.63300 | 0.77700 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.88300 | 1.04400 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.31000 | 1.48300 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.20300 | 0.26800 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.79600 | 0.95200 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.67200 | 0.81900 | 2,740 |
| 03/11/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.28600 | 0.37400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.08200 | 0.11100 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.83900 | 0.99700 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.03700 | 0.02000 | 2,740 |
| 03/11/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.07000 | 0.04200 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.33400 | 0.24700 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.08000 | 0.93400 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.04400 | 0.02500 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.50100 | 0.39100 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.03100 | 0.01700 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.08100 | 0.05000 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.86000 | 0.72300 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.06000 | 0.03600 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.36500 | 0.27200 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 8,220 |
| 03/11/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.81700 | 0.68200 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.02100 | 0.01100 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.94700 | 0.80600 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.02600 | 0.01400 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01100 | 0.00700 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01400 | 0.00900 | 0 |
| 03/11/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01200 | 0.00800 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.03780 | 11.21290 | 9,991 |
| 03/11/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.09000 | 1.23400 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.05300 | 1.19500 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.12800 | 1.27600 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.01500 | 2.18400 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.98100 | 1.11900 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.33300 | 1.49000 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.06200 | 2.23200 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.24800 | 1.40300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.75700 | 0.87400 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.67900 | 0.78600 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.94600 | 1.08100 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.52600 | 0.61500 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.39700 | 0.46700 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.60800 | 0.70800 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.33500 | 0.39500 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.58700 | 0.68300 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.45600 | 0.53500 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.55200 | 1.71400 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.06400 | 0.05100 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.71800 | 0.62200 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.49900 | 0.42000 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.04700 | 0.93200 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.47000 | 0.39500 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.85900 | 0.75400 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.58800 | 0.50200 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.20800 | 0.16800 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.39100 | 0.32300 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.31900 | 0.26100 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.11000 | 0.09000 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02400 | 0.01900 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.09500 | 0.07700 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.19300 | 0.15600 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02700 | 0.02100 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.14000 | 0.11300 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.16500 | 0.13200 | 0 |
| 03/11/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.15200 | 0.12100 | 0 |
| 03/11/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.16580 | 11.34260 | 14,109 |
| 03/11/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.09500 | 1.23000 | 0 |
| 03/11/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.06400 | 1.19700 | 0 |
| 03/11/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.12700 | 1.26300 | 0 |
| 03/11/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.31100 | 0.27000 | 0 |
| 03/11/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.34800 | 0.30400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.32900 | 0.28700 | 0 |
| 03/11/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.29070 | 11.46890 | 250 |
| 03/11/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.13300 | 1.21300 | 0 |
| 03/11/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.16200 | 1.24400 | 0 |
| 03/11/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.10500 | 1.18300 | 0 |
| 03/11/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.59000 | 0.49000 | 0 |
| 03/11/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.54700 | 0.45100 | 0 |
| 03/11/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.56800 | 0.47000 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.16480 | 8.29660 | 11,960 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.51700 | 1.64800 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.46800 | 1.59900 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.87800 | 1.00700 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.56700 | 1.69800 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.69600 | 0.81700 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.03100 | 0.02000 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01300 | 0.01000 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 03/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.18300 | 8.31550 | 22,681 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.00400 | 1.12200 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.96200 | 1.07800 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.04700 | 1.16600 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.87900 | 0.99300 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.26900 | 1.39300 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.62100 | 0.72000 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.84000 | 0.95100 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.22300 | 1.34700 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.99100 | 2.12200 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.52700 | 0.61600 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.24400 | 0.20100 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04000 | 0.03200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.10700 | 0.08600 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.18800 | 0.15500 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03600 | 0.02800 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.09600 | 0.07800 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06400 | 0.05100 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.07900 | 0.06300 | 0 |
| 03/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07100 | 0.05700 | 0 |
| 03/11/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.20500 | 8.33770 | 6,159 |
| 03/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.79700 | 0.89500 | 0 |
| 03/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.76500 | 0.86100 | 0 |
| 03/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.83000 | 0.93000 | 0 |
| 03/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.22500 | 0.19200 | 0 |
| 03/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.26000 | 0.22300 | 0 |
| 03/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.24200 | 0.20700 | 0 |
| 03/11/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.16390 | 9.27250 | 0 |
| 03/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.26700 | 2.36600 | 0 |
| 03/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.23200 | 2.32600 | 0 |
| 03/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.30700 | 2.40700 | 0 |
| 03/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.39300 | 0.38500 | 0 |
| 03/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.41800 | 0.40400 | 0 |
| 03/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.40300 | 0.39400 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.80950 | 7.92480 | 15 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.58400 | 0.68800 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.54000 | 0.64200 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.62900 | 0.73500 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.28200 | 0.35700 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.01300 | 1.12700 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.31300 | 0.39200 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.96400 | 1.07800 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.45700 | 0.55300 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.91400 | 1.02800 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.41800 | 0.51000 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05900 | 0.03500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04800 | 0.02800 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.10400 | 0.06700 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00400 | 0.00200 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.12300 | 0.08200 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02000 | 0.01000 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03100 | 0.01700 | 0 |
| 03/11/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02500 | 0.01300 | 0 |
| 03/11/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.89010 | 8.00770 | 0 |
| 03/11/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.51500 | 0.59400 | 0 |
| 03/11/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.54600 | 0.63000 | 0 |
| 03/11/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.48600 | 0.55900 | 0 |
| 03/11/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.19600 | 0.15100 | 0 |
| 03/11/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15600 | 0.12200 | 0 |
| 03/11/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.17500 | 0.13600 | 0 |
| 03/11/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.07230 | 0.08740 | 12,659 |
| 03/11/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.07660 | 0.09230 | 18,519 |
| 03/11/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.20190 | 0.19130 | 12,423 |
| 03/11/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.35520 | 0.38980 | 100,000 |
| 03/11/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.16830 | 0.14120 | 100,000 |
| 03/11/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.22830 | 0.21830 | 12,346 |
| 03/11/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.07660 | 0.09180 | 18,750 |
| 03/11/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.97380 | 9.12070 | 25 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.71400 | 0.84900 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.67300 | 0.80500 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.75600 | 0.89300 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.55800 | 0.68100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.84400 | 0.98600 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.08400 | 1.23000 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.52300 | 0.64200 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.32600 | 0.41500 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.16300 | 0.21500 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.23000 | 0.29900 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.59500 | 0.72100 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.98600 | 1.13200 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.23100 | 1.37700 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.37400 | 0.47200 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.33000 | 1.47600 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.42900 | 0.53500 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.30400 | 0.38900 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.49000 | 0.60500 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.21500 | 0.28000 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.15200 | 0.20200 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.62800 | 0.53100 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.44100 | 0.35900 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.11600 | 0.08400 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.28000 | 0.21800 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.15500 | 0.11400 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.20000 | 0.15100 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.07100 | 0.05000 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.40600 | 0.32800 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.58900 | 0.49400 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.25200 | 0.19400 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.09900 | 0.07100 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02000 | 0.01500 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.08400 | 0.06000 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.03200 | 0.02200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 03/11/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.04900 | 0.03400 | 0 |
| 03/11/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.04000 | 0.02800 | 0 |
| 03/11/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.10450 | 9.25410 | 0 |
| 03/11/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.75300 | 0.86200 | 0 |
| 03/11/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.78400 | 0.89500 | 0 |
| 03/11/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.72300 | 0.83000 | 0 |
| 03/11/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.26900 | 0.22600 | 0 |
| 03/11/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.23000 | 0.19100 | 0 |
| 03/11/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.24900 | 0.20800 | 0 |
| 03/11/2011 | PULA / R On 19 December 2011 | | | Foreign Exchange Future | 1.08920 | 1.09470 | 0 |
| 03/11/2011 | PULA / R On 19 December 2011 | 1.09 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 03/11/2011 | PULA / R On 19 December 2011 | 1.08 | C | Foreign Exchange Future | 0.00700 | 0.01200 | 0 |
| 03/11/2011 | PULA / R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/11/2011 | PULA / R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.01300 | 0.00800 | 0 |
| 03/11/2011 | PULA / R On 19 December 2011 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/11/2011 | PULA / R On 19 December 2011 | 1.09 | P | Foreign Exchange Future | 0.00300 | 0.00000 | 0 |
| 03/11/2011 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10280 | 1.10840 | 0 |
| 03/11/2011 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 03/11/2011 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/11/2011 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.00600 | 0.01200 | 0 |
| 03/11/2011 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/11/2011 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.01400 | 0.00800 | 0 |
| 03/11/2011 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00400 | 0.00000 | 0 |
| 03/11/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 15,959.64000 | 16,188.70000 | 0 |
| 03/11/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.24700 | 1.26300 | 0 |
| 03/11/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15040 | 0.16530 | 0 |
| 03/11/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.19830 | 0.21390 | 0 |
| 03/11/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.10510 | 0.11840 | 0 |
| 03/11/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00810 | 0.00540 | 0 |
| 03/11/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00130 | 0.00090 | 0 |
| 03/11/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00340 | 0.00230 | 0 |
| 03/11/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.26270 | 1.27910 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10490 | 0.11520 | 0 |
| 03/11/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08020 | 0.08770 | 0 |
| 03/11/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.13700 | 0.14890 | 0 |
| 03/11/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02430 | 0.01980 | 0 |
| 03/11/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06750 | 0.05860 | 0 |
| 03/11/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.04220 | 0.03610 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.94510 | 7.92100 | 255,336 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.63500 | 0.62300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.59300 | 0.58300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.67700 | 0.66400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.19900 | 1.17700 | 6,425 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.23900 | 0.24600 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.95500 | 0.93400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.72100 | 0.70600 | 5,560 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.79600 | 1.77200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.51500 | 0.50800 | 11,280 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.49700 | 1.47300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.54600 | 1.52300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.69600 | 1.67200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.22200 | 0.22800 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 1.99500 | 1.97100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.55300 | 0.54500 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.24900 | 1.22600 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.15000 | 1.12800 | 200 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.28000 | 0.28400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.38200 | 0.38300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.10100 | 1.07900 | 560 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.64600 | 1.62200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.59600 | 1.57300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.94500 | 1.92200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.32700 | 0.33000 | 1,000 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.44400 | 0.44200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.34800 | 1.32500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.09500 | 2.07100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.30300 | 0.30700 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.76600 | 0.75000 | 12,300 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.39700 | 1.37400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.14100 | 0.14900 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.17700 | 0.18400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.84600 | 1.82200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.81100 | 0.79400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.05200 | 1.03100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.85900 | 0.83900 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.29800 | 1.27500 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.74600 | 1.72200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.15200 | 0.16000 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.44700 | 1.42400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.00300 | 0.98300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.41200 | 0.41100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.13200 | 0.13900 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.16400 | 0.17100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.35400 | 0.35600 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.90700 | 0.88700 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.11500 | 0.12200 | 12,500 |
| 04/11/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.09400 | 0.10000 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.20500 | 0.21200 | 11,340 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.89600 | 1.87200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.25800 | 0.26400 | 12,579 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.47700 | 0.47400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.19000 | 0.19800 | 100 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.08300 | 0.08800 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.07700 | 0.08300 | 10,750 |
| 04/11/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 3.01000 | 3.03500 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.95600 | 3.98000 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.88800 | 0.91700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.93200 | 0.96200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.39500 | 0.42700 | 400 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.08200 | 0.10300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.26300 | 0.29300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.36000 | 0.39100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.67000 | 0.70100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.79900 | 0.82900 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.15900 | 0.18500 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.46900 | 0.50000 | 100 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.58700 | 0.61800 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.11700 | 0.14000 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00800 | 0.01200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.50700 | 0.53900 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01400 | 0.01800 | 1,000 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01600 | 0.02300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.43200 | 0.46300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.54600 | 0.57800 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 560 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.20800 | 0.23600 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02100 | 0.02900 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 5,000 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.09900 | 0.12100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.18200 | 0.20900 | 5,128 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.13700 | 0.16200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.23500 | 0.26300 | 560 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 16,340 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05800 | 0.07400 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.32700 | 0.35700 | 10,750 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.07000 | 0.08700 | 12,000 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02600 | 0.03500 | 800 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.29400 | 0.32500 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03200 | 0.04300 | 3,780 |
| 04/11/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04800 | 0.06200 | 1,000 |
| 04/11/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.04000 | 0.05200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.04060 | 8.01750 | 44,969 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.25100 | 0.25800 | 3 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.65500 | 1.63400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.89900 | 1.87700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66200 | 0.66100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.38500 | 0.39100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.85000 | 1.82800 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.14700 | 1.13200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.58200 | 0.58500 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.34100 | 0.34700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.60600 | 1.58700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.63300 | 0.63500 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.51200 | 1.49300 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.55900 | 1.53900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.70300 | 1.68300 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.94800 | 1.92600 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.32800 | 0.33400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.31500 | 0.32200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.07300 | 1.05900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.03000 | 1.01800 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.11500 | 1.10200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.10300 | 1.09000 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.97700 | 0.96600 | 30,100 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.89600 | 0.88900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.28000 | 1.26400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.93600 | 0.92600 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.32600 | 1.30900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.69200 | 0.69100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.49300 | 0.49800 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.78900 | 0.78500 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.37000 | 0.37600 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.37200 | 1.35400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.35500 | 0.36100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.23500 | 1.21900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.47300 | 0.47900 | 5,000 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.01800 | 1.00600 | 10,000 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.41800 | 1.40000 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.75600 | 0.75200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.40100 | 0.40700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.53500 | 0.53900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.06100 | 1.04800 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.46500 | 1.44600 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.55800 | 0.56200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.45400 | 0.45900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.51400 | 0.51800 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.41800 | 0.42400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.82400 | 0.81900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.86000 | 0.85300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.19100 | 1.17600 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.60700 | 0.60900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.43600 | 0.44100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.72400 | 0.72100 | 5,000 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.77400 | 0.80500 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.73700 | 0.76700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01800 | 0.02200 | 2,420 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02100 | 0.02600 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.24200 | 0.26800 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01500 | 0.02000 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.70000 | 0.73000 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.29100 | 0.31800 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05600 | 0.06500 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.59400 | 0.62400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.22100 | 0.24400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.01000 | 1.04100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.18300 | 0.20400 | 2,420 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.49500 | 0.52400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.26600 | 0.29200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.05000 | 0.05900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.11900 | 0.13600 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.13300 | 0.15200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.52700 | 0.55700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.37300 | 0.40100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.46300 | 0.49200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.31700 | 0.34500 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02400 | 0.02900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.07000 | 0.08100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.34400 | 0.37200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.56000 | 0.59000 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.16500 | 0.18500 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02700 | 0.03300 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07700 | 0.08900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.43200 | 0.46200 | 176 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04400 | 0.05200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.66400 | 0.69400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03100 | 0.03700 | 10,000 |
| 04/11/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.62900 | 0.65900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.14800 | 0.16800 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.40200 | 0.43100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.20100 | 0.22400 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03500 | 0.04200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.09500 | 0.10900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03900 | 0.04700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.10500 | 0.12200 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.08600 | 0.09900 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06200 | 0.07300 | 1,000 |
| 04/11/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.06000 | 0.07100 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.07500 | 0.08700 | 0 |
| 04/11/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06800 | 0.07800 | 0 |
| 04/11/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.12970 | 8.10800 | 21,521 |
| 04/11/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.04900 | 1.03900 | 0 |
| 04/11/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.01200 | 1.00300 | 0 |
| 04/11/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.08600 | 1.07500 | 0 |
| 04/11/2011 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.60600 | 0.00000 | 0 |
| 04/11/2011 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.57600 | 0.00000 | 132 |
| 04/11/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.15600 | 0.16700 | 0 |
| 04/11/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.18200 | 0.19500 | 0 |
| 04/11/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.16900 | 0.18100 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.21660 | 8.19670 | 979 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.22100 | 1.21200 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.18600 | 1.17800 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.44600 | 0.44800 | 4,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.25700 | 1.24700 | 16,000 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.15200 | 1.14400 | 37,000 |
| 04/11/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.46700 | 0.46900 | 360 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.83300 | 0.83200 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.58900 | 0.59000 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.97200 | 0.99300 | 4,000 |
| 04/11/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.42900 | 1.45100 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.51600 | 0.53500 | 360 |
| 04/11/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.35000 | 1.37200 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.19000 | 0.20000 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.23500 | 0.24700 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.21900 | 0.23100 | 0 |
| 04/11/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.20400 | 0.21500 | 0 |
| 04/11/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.29710 | 8.28180 | 0 |
| 04/11/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.06100 | 1.06000 | 0 |
| 04/11/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.59000 | 0.59100 | 540 |
| 04/11/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.93100 | 0.93200 | 300 |
| 04/11/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.03800 | 1.03700 | 0 |
| 04/11/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.08500 | 1.08300 | 0 |
| 04/11/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.43800 | 0.45100 | 0 |
| 04/11/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.63400 | 0.65000 | 540 |
| 04/11/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.49100 | 0.50500 | 0 |
| 04/11/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.39300 | 1.40900 | 0 |
| 04/11/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.46400 | 0.47800 | 0 |
| 04/11/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.37660 | 8.37060 | 0 |
| 04/11/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.08600 | 1.09400 | 0 |
| 04/11/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.06500 | 1.07300 | 0 |
| 04/11/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.10600 | 1.11300 | 0 |
| 04/11/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.71100 | 0.71800 | 180 |
| 04/11/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.02600 | 1.03400 | 0 |
| 04/11/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.74900 | 0.76300 | 180 |
| 04/11/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.62900 | 0.64200 | 0 |
| 04/11/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.43400 | 1.44700 | 0 |
| 04/11/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.68800 | 0.70200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.65900 | 0.67300 | 0 |
| 04/11/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.08930 | 9.16500 | 0 |
| 04/11/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.78900 | 1.85700 | 0 |
| 04/11/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.77200 | 1.83700 | 0 |
| 04/11/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.80700 | 1.87600 | 0 |
| 04/11/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.97500 | 2.04800 | 200 |
| 04/11/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.16800 | 1.16100 | 0 |
| 04/11/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.88600 | 0.88300 | 0 |
| 04/11/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.23300 | 1.22200 | 0 |
| 04/11/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.20000 | 1.19200 | 0 |
| 04/11/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.22370 | 10.19800 | 0 |
| 04/11/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.51100 | 2.51000 | 0 |
| 04/11/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.49100 | 2.49000 | 0 |
| 04/11/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.52800 | 2.52700 | 0 |
| 04/11/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.45400 | 1.47900 | 0 |
| 04/11/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.51700 | 1.54200 | 0 |
| 04/11/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.48700 | 1.51200 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.94510 | 7.92100 | 414 |
| 04/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.95497 | 0.93448 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.90674 | 0.88673 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.00347 | 0.98254 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00837 | 0.01154 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01164 | 0.01573 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00987 | 0.01348 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.04060 | 8.01750 | 297 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.69248 | 0.69055 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66232 | 0.66115 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.40102 | 0.40691 | 80 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.72372 | 0.72099 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.18312 | 0.20349 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.56042 | 0.58941 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.22172 | 0.24365 | 0 |
| 04/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.20188 | 0.22305 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.67010 | 12.66900 | 13,930 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.06000 | 1.06200 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.01500 | 1.01700 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.10600 | 1.10700 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.60800 | 0.61700 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.39000 | 1.39000 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.83700 | 0.84300 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 1.97900 | 1.97800 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.96900 | 0.97200 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.17700 | 2.17600 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.04900 | 0.05300 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.06700 | 0.07400 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.02000 | 0.02100 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.13800 | 0.14800 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.03600 | 0.03800 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.04500 | 0.04800 | 0 |
| 04/11/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.04000 | 0.04300 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.81050 | 12.81150 | 3,968 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.47100 | 1.47900 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.42700 | 1.43600 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.51600 | 1.52300 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.38800 | 1.39600 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.12900 | 1.13800 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.88000 | 1.88500 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.20000 | 1.20900 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.88100 | 0.88900 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.56100 | 1.56800 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.97400 | 1.97700 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.27300 | 1.28200 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.78800 | 1.79300 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 1.06200 | 1.07100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.25200 | 0.26000 | 768 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.07800 | 0.08200 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.16300 | 0.17100 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.06400 | 0.06600 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.10100 | 0.10700 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.37100 | 0.37800 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.19000 | 0.19800 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.07000 | 0.07400 | 768 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.21900 | 0.22700 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.12800 | 0.13500 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.10600 | 0.11200 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.11700 | 0.12500 | 0 |
| 04/11/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.11100 | 0.11800 | 0 |
| 04/11/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.93950 | 12.94340 | 2,832 |
| 04/11/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.42000 | 1.43400 | 0 |
| 04/11/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.45300 | 1.46700 | 0 |
| 04/11/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.38800 | 1.40200 | 0 |
| 04/11/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.34900 | 0.35900 | 0 |
| 04/11/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.31400 | 0.32400 | 0 |
| 04/11/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.33100 | 0.34100 | 0 |
| 04/11/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10170 | 0.10170 | 5,415 |
| 04/11/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02171 | 0.02171 | 0 |
| 04/11/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03170 | 0.03170 | 0 |
| 04/11/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01182 | 0.01186 | 0 |
| 04/11/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00012 | 0.00016 | 0 |
| 04/11/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/11/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 04/11/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10310 | 0.10310 | 6 |
| 04/11/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01399 | 0.01410 | 0 |
| 04/11/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02319 | 0.02321 | 0 |
| 04/11/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00735 | 0.00756 | 0 |
| 04/11/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00425 | 0.00446 | 0 |
| 04/11/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00009 | 0.00011 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00089 | 0.00100 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.91050 | 10.90240 | 22,788 |
| 04/11/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.12200 | 1.11400 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.07400 | 1.06600 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.17100 | 1.16300 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.93600 | 0.92800 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.36700 | 1.35900 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.61500 | 1.60700 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.51600 | 1.50800 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.10000 | 0.09900 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.98100 | 0.97300 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.12100 | 0.11900 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.41700 | 1.40900 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.27100 | 0.26700 | 8,220 |
| 04/11/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.71900 | 0.71200 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.11300 | 0.11200 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.64000 | 0.63300 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.89100 | 0.88300 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.31800 | 1.31000 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.20600 | 0.20300 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.80300 | 0.79600 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.67900 | 0.67200 | 2,740 |
| 04/11/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.29000 | 0.28600 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.08300 | 0.08200 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.84600 | 0.83900 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.03600 | 0.03700 | 2,740 |
| 04/11/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.06900 | 0.07000 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.33000 | 0.33400 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.07300 | 1.08000 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.04300 | 0.04400 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.49600 | 0.50100 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.08000 | 0.08100 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.85300 | 0.86000 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.05900 | 0.06000 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.36100 | 0.36500 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 8,220 |
| 04/11/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.81100 | 0.81700 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.94000 | 0.94700 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.02600 | 0.02600 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 04/11/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.04280 | 11.03780 | 9,991 |
| 04/11/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.09200 | 1.09000 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.05500 | 1.05300 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.13000 | 1.12800 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.01900 | 2.01500 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.98200 | 0.98100 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.33500 | 1.33300 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.06600 | 2.06200 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.25000 | 1.24800 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.75700 | 0.75700 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.67900 | 0.67900 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.94700 | 0.94600 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.52500 | 0.52600 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.39600 | 0.39700 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.60800 | 0.60800 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.33400 | 0.33500 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.58600 | 0.58700 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.45500 | 0.45600 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.55500 | 1.55200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.06200 | 0.06400 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.71200 | 0.71800 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.49300 | 0.49900 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.04100 | 1.04700 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.46500 | 0.47000 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.85300 | 0.85900 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.58200 | 0.58800 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.20400 | 0.20800 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.38600 | 0.39100 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.31400 | 0.31900 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.10700 | 0.11000 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02300 | 0.02400 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.09200 | 0.09500 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.18900 | 0.19300 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02600 | 0.02700 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.13700 | 0.14000 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.16200 | 0.16500 | 0 |
| 04/11/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.14900 | 0.15200 | 0 |
| 04/11/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.16650 | 11.16580 | 14,109 |
| 04/11/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.09200 | 1.09500 | 0 |
| 04/11/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.06100 | 1.06400 | 0 |
| 04/11/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.12400 | 1.12700 | 0 |
| 04/11/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.30800 | 0.31100 | 0 |
| 04/11/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.34500 | 0.34800 | 0 |
| 04/11/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.32600 | 0.32900 | 0 |
| 04/11/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.28780 | 11.29070 | 250 |
| 04/11/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.13000 | 1.13300 | 0 |
| 04/11/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.15900 | 1.16200 | 0 |
| 04/11/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.10200 | 1.10500 | 0 |
| 04/11/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.59000 | 0.59000 | 0 |
| 04/11/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.54700 | 0.54700 | 0 |
| 04/11/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.56800 | 0.56800 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.16900 | 8.16480 | 11,962 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.52100 | 1.51700 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.47200 | 1.46800 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.88200 | 0.87800 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.57100 | 1.56700 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.69900 | 0.69600 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.03000 | 0.03100 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 04/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.18520 | 8.18300 | 22,751 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.00800 | 1.00400 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.96700 | 0.96200 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.05100 | 1.04700 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.88500 | 0.87900 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.27200 | 1.26900 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.62700 | 0.62100 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.84500 | 0.84000 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.22700 | 1.22300 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.99300 | 1.99100 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.53400 | 0.52700 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.24900 | 0.24400 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04200 | 0.04000 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.11000 | 0.10700 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.19200 | 0.18800 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03700 | 0.03600 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.10000 | 0.09600 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06600 | 0.06400 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.08200 | 0.07900 | 0 |
| 04/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07300 | 0.07100 | 0 |
| 04/11/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.20470 | 8.20500 | 6,159 |
| 04/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.79800 | 0.79700 | 0 |
| 04/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.76600 | 0.76500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.83200 | 0.83000 | 0 |
| 04/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.22700 | 0.22500 | 0 |
| 04/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.26100 | 0.26000 | 0 |
| 04/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.24300 | 0.24200 | 0 |
| 04/11/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.15600 | 9.16390 | 0 |
| 04/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.25700 | 2.26700 | 0 |
| 04/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.22300 | 2.23200 | 0 |
| 04/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.29700 | 2.30700 | 0 |
| 04/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.39100 | 0.39300 | 0 |
| 04/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.41700 | 0.41800 | 0 |
| 04/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.40100 | 0.40300 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.78570 | 7.80950 | 15 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.55800 | 0.58400 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.51400 | 0.54000 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.60300 | 0.62900 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.25600 | 0.28200 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.98900 | 1.01300 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.28700 | 0.31300 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.93900 | 0.96400 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.43000 | 0.45700 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.89000 | 0.91400 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.39100 | 0.41800 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05500 | 0.05900 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04400 | 0.04800 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.10100 | 0.10400 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.12000 | 0.12300 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 04/11/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 04/11/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.86530 | 7.89010 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.49000 | 0.51500 | 0 |
| 04/11/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.46100 | 0.48600 | 0 |
| 04/11/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.52100 | 0.54600 | 0 |
| 04/11/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15600 | 0.15600 | 0 |
| 04/11/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.19600 | 0.19600 | 0 |
| 04/11/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.17500 | 0.17500 | 0 |
| 04/11/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.08180 | 0.07230 | 12,659 |
| 04/11/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.08160 | 0.07660 | 18,519 |
| 04/11/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.19440 | 0.20190 | 12,423 |
| 04/11/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.35650 | 0.35520 | 100,000 |
| 04/11/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.15930 | 0.16830 | 100,000 |
| 04/11/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.22130 | 0.22830 | 12,346 |
| 04/11/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.08390 | 0.07660 | 18,750 |
| 04/11/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.93480 | 8.97380 | 25 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.67800 | 0.71400 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.63800 | 0.67300 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.72000 | 0.75600 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.52500 | 0.55800 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.80700 | 0.84400 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 1.04400 | 1.08400 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.49200 | 0.52300 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.30200 | 0.32600 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.14900 | 0.16300 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.21100 | 0.23000 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.56100 | 0.59500 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.94600 | 0.98600 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.19100 | 1.23100 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.34800 | 0.37400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.29000 | 1.33000 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.40100 | 0.42900 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.28100 | 0.30400 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.46000 | 0.49000 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.19700 | 0.21500 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.13900 | 0.15200 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.65400 | 0.62800 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.46200 | 0.44100 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.12500 | 0.11600 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.29600 | 0.28000 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.16600 | 0.15500 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.21300 | 0.20000 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.07600 | 0.07100 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.42600 | 0.40600 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.61400 | 0.58900 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.26700 | 0.25200 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.10700 | 0.09900 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.09000 | 0.08400 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.03500 | 0.03200 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.05300 | 0.04900 | 0 |
| 04/11/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.04300 | 0.04000 | 0 |
| 04/11/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.06260 | 9.10450 | 0 |
| 04/11/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.72800 | 0.75300 | 0 |
| 04/11/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.70100 | 0.72300 | 0 |
| 04/11/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.75800 | 0.78400 | 0 |
| 04/11/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.24500 | 0.23000 | 0 |
| 04/11/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.28800 | 0.26900 | 0 |
| 04/11/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.26500 | 0.24900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 04/11/2011 | PULA / R On 19 December 2011 | | | Foreign Exchange Future | 1.09370 | 1.08920 | 0 |
| 04/11/2011 | PULA / R On 19 December 2011 | 1.09 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 04/11/2011 | PULA / R On 19 December 2011 | 1.08 | C | Foreign Exchange Future | 0.01100 | 0.00700 | 0 |
| 04/11/2011 | PULA / R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/11/2011 | PULA / R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 04/11/2011 | PULA / R On 19 December 2011 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/11/2011 | PULA / R On 19 December 2011 | 1.09 | P | Foreign Exchange Future | 0.00000 | 0.00300 | 0 |
| 04/11/2011 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 04/11/2011 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 04/11/2011 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/11/2011 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.00600 | 0 |
| 04/11/2011 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/11/2011 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.01400 | 0 |
| 04/11/2011 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00400 | 0 |
| 04/11/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 15,990.14000 | 15,959.64000 | 0 |
| 04/11/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.25310 | 1.24700 | 0 |
| 04/11/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15550 | 0.15040 | 0 |
| 04/11/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.20400 | 0.19830 | 0 |
| 04/11/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.10900 | 0.10510 | 0 |
| 04/11/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00590 | 0.00810 | 0 |
| 04/11/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00090 | 0.00130 | 0 |
| 04/11/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00240 | 0.00340 | 0 |
| 04/11/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.26870 | 1.26270 | 0 |
| 04/11/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10650 | 0.10490 | 0 |
| 04/11/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.13980 | 0.13700 | 0 |
| 04/11/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08080 | 0.08020 | 0 |
| 04/11/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06210 | 0.06750 | 0 |
| 04/11/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02110 | 0.02430 | 0 |
| 04/11/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03780 | 0.04220 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.96750 | 7.94510 | 257,274 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.65200 | 0.63500 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.61000 | 0.59300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.69500 | 0.67700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.22100 | 1.19900 | 6,425 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.24400 | 0.23900 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.74000 | 0.72100 | 5,560 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.81800 | 1.79600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.97600 | 0.95500 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.53000 | 0.51500 | 11,280 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.51900 | 1.49700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.56900 | 1.54600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.71800 | 1.69600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.22500 | 0.22200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.01800 | 1.99500 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.56900 | 0.55300 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.27100 | 1.24900 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.17200 | 1.15000 | 200 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.28600 | 0.28000 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.09200 | 0.09400 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.07500 | 0.07700 | 10,750 |
| 07/11/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.08100 | 0.08300 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.39300 | 0.38200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.12300 | 1.10100 | 560 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.66800 | 1.64600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.61800 | 1.59600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.96800 | 1.94500 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.33600 | 0.32700 | 1,000 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.45700 | 0.44400 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.37000 | 1.34800 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.11800 | 2.09500 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.31000 | 0.30300 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.78500 | 0.76600 | 12,300 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.41900 | 1.39700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.14200 | 0.14100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.17800 | 0.17700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.86800 | 1.84600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.83100 | 0.81100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.07300 | 1.05200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.87900 | 0.85900 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.32000 | 1.29800 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.76800 | 1.74600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.15300 | 0.15200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.46900 | 1.44700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.02500 | 1.00300 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.42400 | 0.41200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.13100 | 0.13200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.16500 | 0.16400 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.36300 | 0.35400 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.92700 | 0.90700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.20800 | 0.20500 | 11,340 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.91800 | 1.89600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.26400 | 0.25800 | 12,579 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.49100 | 0.47700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.19300 | 0.19000 | 1,060 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.11400 | 0.11500 | 12,500 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.37600 | 0.39500 | 400 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.07400 | 0.08200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.24700 | 0.26300 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.34100 | 0.36000 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.14600 | 0.15900 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.44800 | 0.46900 | 100 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.56400 | 0.58700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.10700 | 0.11700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.48600 | 0.50700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 1,000 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.41100 | 0.43200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.52500 | 0.54600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 560 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.19300 | 0.20800 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01800 | 0.02100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,000 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.09000 | 0.09900 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.16900 | 0.18200 | 5,128 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.12600 | 0.13700 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.77500 | 0.79900 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.86400 | 0.88800 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.90800 | 0.93200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.98700 | 3.01000 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.93400 | 3.95600 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.64700 | 0.67000 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.21900 | 0.23500 | 560 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 16,340 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05200 | 0.05800 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.30800 | 0.32700 | 10,750 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02300 | 0.02600 | 800 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.06300 | 0.07000 | 12,000 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.27700 | 0.29400 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02800 | 0.03200 | 3,780 |
| 07/11/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04300 | 0.04800 | 1,000 |
| 07/11/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.03500 | 0.04000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.06420 | 8.04060 | 45,880 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.09400 | 1.07300 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.05200 | 1.03000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.13700 | 1.11500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.12500 | 1.10300 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.99800 | 0.97700 | 30,100 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.91600 | 0.89600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.25400 | 0.25100 | 3 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.72700 | 1.70300 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.97200 | 1.94800 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.33200 | 0.32800 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.31900 | 0.31500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.87400 | 1.85000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.16900 | 1.14700 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.59500 | 0.58200 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.34600 | 0.34100 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.63000 | 1.60600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.64700 | 0.63300 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.53500 | 1.51200 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.58300 | 1.55900 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.30300 | 1.28000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.95700 | 0.93600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.34900 | 1.32600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.70800 | 0.69200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.50200 | 0.49300 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.80700 | 0.78900 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.37500 | 0.37000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.39500 | 1.37200 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.36000 | 0.35500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.25800 | 1.23500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.48200 | 0.47300 | 5,000 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.04000 | 1.01800 | 10,000 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.44100 | 1.41800 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.77300 | 0.75600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.40800 | 0.40100 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.54600 | 0.53500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.08200 | 1.06100 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.48800 | 1.46500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.57000 | 0.55800 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.46200 | 0.45400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.52400 | 0.51400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.42500 | 0.41800 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.84300 | 0.82400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.87900 | 0.86000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.21300 | 1.19100 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.62000 | 0.60700 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.44300 | 0.43600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.74000 | 0.72400 | 5,000 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.67900 | 1.65500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.92300 | 1.89900 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.67700 | 0.66200 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.39100 | 0.38500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.57700 | 0.59400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.21300 | 0.22100 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.17600 | 0.18300 | 2,420 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.47900 | 0.49500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.25600 | 0.26600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04900 | 0.05000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.11500 | 0.11900 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.12900 | 0.13300 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.51100 | 0.52700 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.36000 | 0.37300 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.44800 | 0.46300 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.30600 | 0.31700 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02400 | 0.02400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06800 | 0.07000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.33200 | 0.34400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.54400 | 0.56000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.15900 | 0.16500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02700 | 0.02700 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.07600 | 0.07700 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.41800 | 0.43200 | 176 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04400 | 0.04400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.64600 | 0.66400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 10,000 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.61100 | 0.62900 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.14300 | 0.14800 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.38800 | 0.40200 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.19400 | 0.20100 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03500 | 0.03500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.09300 | 0.09500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03900 | 0.03900 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 2,420 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.23300 | 0.24200 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.68200 | 0.70000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.28100 | 0.29100 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05500 | 0.05600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.75500 | 0.77400 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.71800 | 0.73700 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.99000 | 1.01000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.10200 | 0.10500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.08400 | 0.08600 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06100 | 0.06200 | 1,000 |
| 07/11/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05900 | 0.06000 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.07400 | 0.07500 | 0 |
| 07/11/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.06600 | 0.06800 | 0 |
| 07/11/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.15410 | 8.12970 | 21,515 |
| 07/11/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.07000 | 1.04900 | 0 |
| 07/11/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.03300 | 1.01200 | 0 |
| 07/11/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.10800 | 1.08600 | 0 |
| 07/11/2011 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.61600 | 0.60600 | 0 |
| 07/11/2011 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.56200 | 0.57600 | 132 |
| 07/11/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.15400 | 0.15600 | 0 |
| 07/11/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.17900 | 0.18200 | 0 |
| 07/11/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.16600 | 0.16900 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.24160 | 8.21660 | 979 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.24600 | 1.22100 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.21100 | 1.18600 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.28200 | 1.25700 | 16,000 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.17600 | 1.15200 | 37,000 |
| 07/11/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.47400 | 0.46700 | 360 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.84700 | 0.83300 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.59900 | 0.58900 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.45400 | 0.44600 | 4,000 |
| 07/11/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.95700 | 0.97200 | 4,000 |
| 07/11/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.41200 | 1.42900 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.50500 | 0.51600 | 360 |
| 07/11/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.33200 | 1.35000 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.19000 | 0.19000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.23400 | 0.23500 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.21900 | 0.21900 | 0 |
| 07/11/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.20400 | 0.20400 | 0 |
| 07/11/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.32430 | 8.29710 | 0 |
| 07/11/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.07800 | 1.06100 | 0 |
| 07/11/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.59900 | 0.59000 | 540 |
| 07/11/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.94500 | 0.93100 | 300 |
| 07/11/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.05400 | 1.03800 | 0 |
| 07/11/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.10300 | 1.08500 | 0 |
| 07/11/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.42900 | 0.43800 | 0 |
| 07/11/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.62100 | 0.63400 | 540 |
| 07/11/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.48000 | 0.49100 | 0 |
| 07/11/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.37500 | 1.39300 | 0 |
| 07/11/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.45400 | 0.46400 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.40770 | 8.37660 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.10200 | 1.08600 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.08200 | 1.06500 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.12300 | 1.10600 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.72200 | 0.71100 | 180 |
| 07/11/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.04200 | 1.02600 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.73400 | 0.74900 | 180 |
| 07/11/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.61500 | 0.62900 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.41400 | 1.43400 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.67400 | 0.68800 | 0 |
| 07/11/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.64400 | 0.65900 | 0 |
| 07/11/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.15650 | 9.08930 | 0 |
| 07/11/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.82600 | 1.78900 | 0 |
| 07/11/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.80800 | 1.77200 | 0 |
| 07/11/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.84500 | 1.80700 | 0 |
| 07/11/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.01500 | 1.97500 | 200 |
| 07/11/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.13900 | 1.16800 | 0 |
| 07/11/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.85900 | 0.88600 | 0 |
| 07/11/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.20200 | 1.23300 | 0 |
| 07/11/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.17000 | 1.20000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.24700 | 10.22370 | 0 |
| 07/11/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.51700 | 2.51100 | 0 |
| 07/11/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.53400 | 2.52800 | 0 |
| 07/11/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.50000 | 2.49100 | 0 |
| 07/11/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.50300 | 1.51700 | 0 |
| 07/11/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.43700 | 1.45400 | 0 |
| 07/11/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.47000 | 1.48700 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.96750 | 7.94510 | 414 |
| 07/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.97586 | 0.95497 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.92738 | 0.90674 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.02457 | 1.00347 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00707 | 0.00837 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.00988 | 0.01164 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00836 | 0.00987 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.06420 | 8.04060 | 427 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.70798 | 0.69248 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.67698 | 0.66232 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.40781 | 0.40102 | 80 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.74004 | 0.72372 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.17584 | 0.18312 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.54361 | 0.56042 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.21278 | 0.22172 | 0 |
| 07/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.19378 | 0.20188 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.77920 | 12.67010 | 13,905 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.15800 | 1.06000 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.11200 | 1.01500 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.20500 | 1.10600 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.67900 | 0.60800 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.49500 | 1.39000 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.92900 | 0.83700 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.06500 | 0.96900 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.28400 | 2.17700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.08600 | 1.97900 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.03600 | 0.04900 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.05000 | 0.06700 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.10000 | 0.13800 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.02600 | 0.03600 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.03300 | 0.04500 | 0 |
| 07/11/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.02900 | 0.04000 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.92210 | 12.81050 | 3,968 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.57500 | 1.47100 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.53100 | 1.42700 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.62000 | 1.51600 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.48700 | 1.38800 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.21600 | 1.12900 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.98700 | 1.88000 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.28900 | 1.20000 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.95300 | 0.88100 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.66500 | 1.56100 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.08000 | 1.97400 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.36500 | 1.27300 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.89400 | 1.78800 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 1.14600 | 1.06200 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.22400 | 0.25200 | 768 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.07200 | 0.07800 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.14300 | 0.16300 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.05800 | 0.06400 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.09300 | 0.10100 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.33100 | 0.37100 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.16700 | 0.19000 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.06500 | 0.07000 | 768 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.19400 | 0.21900 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.11500 | 0.12800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.09800 | 0.10600 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.10900 | 0.11700 | 0 |
| 07/11/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.10300 | 0.11100 | 0 |
| 07/11/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.05140 | 12.93950 | 2,832 |
| 07/11/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.50000 | 1.42000 | 0 |
| 07/11/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.53300 | 1.45300 | 0 |
| 07/11/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.46700 | 1.38800 | 0 |
| 07/11/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.31600 | 0.34900 | 0 |
| 07/11/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.28200 | 0.31400 | 0 |
| 07/11/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.29900 | 0.33100 | 0 |
| 07/11/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10220 | 0.10170 | 5,415 |
| 07/11/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02221 | 0.02171 | 0 |
| 07/11/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03220 | 0.03170 | 0 |
| 07/11/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01229 | 0.01182 | 0 |
| 07/11/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00009 | 0.00012 | 0 |
| 07/11/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/11/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 07/11/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10360 | 0.10310 | 6 |
| 07/11/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01445 | 0.01399 | 0 |
| 07/11/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02369 | 0.02319 | 0 |
| 07/11/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00763 | 0.00735 | 0 |
| 07/11/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00403 | 0.00425 | 0 |
| 07/11/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00009 | 0.00009 | 0 |
| 07/11/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00085 | 0.00089 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.99790 | 10.91050 | 22,788 |
| 07/11/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.20500 | 1.12200 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.15600 | 1.07400 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.25500 | 1.17100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 1.01200 | 0.93600 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.45300 | 1.36700 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.70100 | 1.61500 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.60100 | 1.51600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.09800 | 0.10000 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 1.05900 | 0.98100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.12100 | 0.12100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.50200 | 1.41700 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.28900 | 0.27100 | 8,220 |
| 07/11/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.78500 | 0.71900 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.11300 | 0.11300 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.69900 | 0.64000 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.96500 | 0.89100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.40300 | 1.31800 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.21600 | 0.20600 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.87400 | 0.80300 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.74200 | 0.67900 | 2,740 |
| 07/11/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.31100 | 0.29000 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.08000 | 0.08300 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.91900 | 0.84600 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.02100 | 0.03600 | 2,740 |
| 07/11/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.04400 | 0.06900 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.26300 | 0.33000 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.98200 | 1.07300 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.02600 | 0.04300 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.41800 | 0.49600 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.01700 | 0.03100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.05100 | 0.08000 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.76500 | 0.85300 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.03700 | 0.05900 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.29100 | 0.36100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 8,220 |
| 07/11/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.72300 | 0.81100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01100 | 0.02100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.85000 | 0.94000 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.01400 | 0.02600 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.00800 | 0.01400 | 0 |
| 07/11/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.00700 | 0.01200 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.13250 | 11.04280 | 9,991 |
| 07/11/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.15600 | 1.09200 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.11700 | 1.05500 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.19500 | 1.13000 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.10300 | 2.01900 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 1.04100 | 0.98200 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.40800 | 1.33500 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.15100 | 2.06600 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.32100 | 1.25000 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.80300 | 0.75700 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.71900 | 0.67900 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 1.00400 | 0.94700 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.55400 | 0.52500 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.41300 | 0.39600 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.64300 | 0.60800 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.34600 | 0.33400 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.62000 | 0.58600 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.47800 | 0.45500 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.63300 | 1.55500 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05100 | 0.06200 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.64600 | 0.71200 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.43800 | 0.49300 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 0.96400 | 1.04100 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.41100 | 0.46500 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.78100 | 0.85300 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.52200 | 0.58200 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.17200 | 0.20400 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.33700 | 0.38600 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.27100 | 0.31400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.08900 | 0.10700 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.01900 | 0.02300 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.07600 | 0.09200 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.15900 | 0.18900 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02100 | 0.02600 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.11300 | 0.13700 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.13500 | 0.16200 | 0 |
| 07/11/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.12400 | 0.14900 | 0 |
| 07/11/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.25900 | 11.16650 | 14,099 |
| 07/11/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.14700 | 1.09200 | 0 |
| 07/11/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.11400 | 1.06100 | 0 |
| 07/11/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.17900 | 1.12400 | 0 |
| 07/11/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.27000 | 0.30800 | 0 |
| 07/11/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.30500 | 0.34500 | 0 |
| 07/11/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.28800 | 0.32600 | 0 |
| 07/11/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.38200 | 11.28780 | 250 |
| 07/11/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.14900 | 1.13000 | 0 |
| 07/11/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.14100 | 1.15900 | 0 |
| 07/11/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.11900 | 1.10200 | 0 |
| 07/11/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.51300 | 0.59000 | 0 |
| 07/11/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.43500 | 0.54700 | 0 |
| 07/11/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.49300 | 0.56800 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.23510 | 8.16900 | 12,712 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.58700 | 1.52100 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.53700 | 1.47200 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.94500 | 0.88200 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.63600 | 1.57100 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.75600 | 0.69900 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02100 | 0.03000 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 07/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.25250 | 8.18520 | 22,681 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.06600 | 1.00800 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.02300 | 0.96700 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.10900 | 1.05100 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.93900 | 0.88500 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.33400 | 1.27200 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.67300 | 0.62700 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.89800 | 0.84500 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.28800 | 1.22700 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.05900 | 1.99300 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.57400 | 0.53400 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.22200 | 0.24900 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.03600 | 0.04200 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.09600 | 0.11000 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.17100 | 0.19200 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03200 | 0.03700 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.08700 | 0.10000 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.05700 | 0.06600 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.07100 | 0.08200 | 0 |
| 07/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.06400 | 0.07300 | 0 |
| 07/11/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.27440 | 8.20470 | 6,162 |
| 07/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.84600 | 0.79800 | 0 |
| 07/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.81300 | 0.76600 | 0 |
| 07/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.88000 | 0.83200 | 0 |
| 07/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.20600 | 0.22700 | 0 |
| 07/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.23900 | 0.26100 | 0 |
| 07/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.22200 | 0.24300 | 0 |
| 07/11/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.22390 | 9.15600 | 0 |
| 07/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.31800 | 2.25700 | 0 |
| 07/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.27800 | 2.22300 | 0 |
| 07/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.35800 | 2.29700 | 0 |
| 07/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.38400 | 0.39100 | 0 |
| 07/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.40400 | 0.41700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.39400 | 0.40100 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.84910 | 7.78570 | 15 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.61500 | 0.55800 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.57000 | 0.51400 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.66200 | 0.60300 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.29600 | 0.25600 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.05100 | 0.98900 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.32900 | 0.28700 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.00200 | 0.93900 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.48300 | 0.43000 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.95200 | 0.89000 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.44100 | 0.39100 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.04200 | 0.05500 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03400 | 0.04400 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.08000 | 0.10100 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.09700 | 0.12000 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02100 | 0.02800 | 0 |
| 07/11/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01600 | 0.02200 | 0 |
| 07/11/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.93010 | 7.86530 | 0 |
| 07/11/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.53300 | 0.49000 | 0 |
| 07/11/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.50200 | 0.46100 | 0 |
| 07/11/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.56800 | 0.52100 | 0 |
| 07/11/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.13800 | 0.15600 | 0 |
| 07/11/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.17200 | 0.19600 | 0 |
| 07/11/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.15300 | 0.17500 | 0 |
| 07/11/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.08730 | 0.08180 | 12,659 |
| 07/11/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.08700 | 0.08160 | 18,519 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.19220 | 0.19440 | 12,423 |
| 07/11/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.36160 | 0.35650 | 100,000 |
| 07/11/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.15350 | 0.15930 | 100,000 |
| 07/11/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.21950 | 0.22130 | 12,346 |
| 07/11/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.08910 | 0.08390 | 18,750 |
| 07/11/2011 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.06780 | 0.05920 | 12,500 |
| 07/11/2011 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.06160 | 0.05200 | 12,500 |
| 07/11/2011 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.08910 | 0.08230 | 19,481 |
| 07/11/2011 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.11610 | 0.11280 | 12,987 |
| 07/11/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.88950 | 8.93480 | 25 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.63700 | 0.67800 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.59700 | 0.63800 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.67800 | 0.72000 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.48800 | 0.52500 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.76300 | 0.80700 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.99800 | 1.04400 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.45500 | 0.49200 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.27300 | 0.30200 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.13000 | 0.14900 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.18800 | 0.21100 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.52200 | 0.56100 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.90000 | 0.94600 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.14500 | 1.19100 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.31700 | 0.34800 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.24400 | 1.29000 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.36700 | 0.40100 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.25300 | 0.28100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.42400 | 0.46000 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.17500 | 0.19700 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.12100 | 0.13900 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.68200 | 0.65400 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.48600 | 0.46200 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.13500 | 0.12500 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.31400 | 0.29600 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.17800 | 0.16600 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.22800 | 0.21300 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.08300 | 0.07600 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.44900 | 0.42600 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.64100 | 0.61400 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.28400 | 0.26700 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.11600 | 0.10700 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02400 | 0.02200 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.09900 | 0.09000 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.03900 | 0.03500 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.05800 | 0.05300 | 0 |
| 07/11/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.04800 | 0.04300 | 0 |
| 07/11/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.01810 | 9.06260 | 0 |
| 07/11/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.69900 | 0.72800 | 0 |
| 07/11/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.67300 | 0.70100 | 0 |
| 07/11/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.72700 | 0.75800 | 0 |
| 07/11/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.25900 | 0.24500 | 0 |
| 07/11/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.30500 | 0.28800 | 0 |
| 07/11/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.28100 | 0.26500 | 0 |
| 07/11/2011 | PULA / R On 19 December 2011 | | | Foreign Exchange Future | 1.09370 | 1.08920 | 0 |
| 07/11/2011 | PULA / R On 19 December 2011 | 1.09 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | PULA / R On 19 December 2011 | 1.08 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 07/11/2011 | PULA / R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/11/2011 | PULA / R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 07/11/2011 | PULA / R On 19 December 2011 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/11/2011 | PULA / R On 19 December 2011 | 1.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/11/2011 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 07/11/2011 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/11/2011 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/11/2011 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 07/11/2011 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/11/2011 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 07/11/2011 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/11/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,075.61000 | 15,990.14000 | 0 |
| 07/11/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.25490 | 1.25310 | 0 |
| 07/11/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.15710 | 0.15550 | 0 |
| 07/11/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.20580 | 0.20400 | 0 |
| 07/11/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.11030 | 0.10900 | 0 |
| 07/11/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00540 | 0.00590 | 0 |
| 07/11/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00090 | 0.00090 | 0 |
| 07/11/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00220 | 0.00240 | 0 |
| 07/11/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.27070 | 1.26870 | 0 |
| 07/11/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10760 | 0.10650 | 0 |
| 07/11/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14150 | 0.13980 | 0 |
| 07/11/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08130 | 0.08080 | 0 |
| 07/11/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06060 | 0.06210 | 0 |
| 07/11/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02080 | 0.02110 | 0 |
| 07/11/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03690 | 0.03780 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 7.89130 | 7.96750 | 253,476 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.58300 | 0.65200 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.54200 | 0.61000 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.62500 | 0.69500 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.14500 | 1.22100 | 6,425 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.20500 | 0.24400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.90100 | 0.97600 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.66900 | 0.74000 | 5,560 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.74200 | 1.81800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.46500 | 0.53000 | 11,280 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.44300 | 1.51900 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.49300 | 1.56900 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.64200 | 1.71800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.18900 | 0.22500 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 1.94200 | 2.01800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.50300 | 0.56900 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.19500 | 1.27100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.09600 | 1.17200 | 200 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.24200 | 0.28600 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.33800 | 0.39300 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.04700 | 1.12300 | 560 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.59200 | 1.66800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.54200 | 1.61800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 1.89200 | 1.96800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.28700 | 0.33600 | 1,000 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.39800 | 0.45700 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.29400 | 1.37000 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.04200 | 2.11800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.26300 | 0.31000 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.71300 | 0.78500 | 12,300 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.34300 | 1.41900 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.11800 | 0.14200 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.14900 | 0.17800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.22300 | 0.26400 | 12,579 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.43000 | 0.49100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.16100 | 0.19300 | 1,060 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.06700 | 0.08100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.06200 | 0.07500 | 10,750 |
| 08/11/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.07600 | 0.09200 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.79200 | 1.86800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.75800 | 0.83100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.99800 | 1.07300 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.80400 | 0.87900 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.24400 | 1.32000 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.69200 | 1.76800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.12700 | 0.15300 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.39300 | 1.46900 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.94900 | 1.02500 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.36700 | 0.42400 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.10900 | 0.13100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.13700 | 0.16500 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.31200 | 0.36300 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.85200 | 0.92700 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.17400 | 0.20800 | 11,340 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.84200 | 1.91800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.09400 | 0.11400 | 12,500 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.38300 | 0.34100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.17100 | 0.14600 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.49600 | 0.44800 | 100 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.61800 | 0.56400 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.12600 | 0.10700 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.53600 | 0.48600 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 1,000 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01700 | 0.01400 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.70300 | 0.64700 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.83500 | 0.77500 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 3.06200 | 2.98700 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 4.00900 | 3.93400 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.92600 | 0.86400 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.97100 | 0.90800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.42000 | 0.37600 | 400 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.08900 | 0.07400 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.28200 | 0.24700 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.45800 | 0.41100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.57700 | 0.52500 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 560 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.22200 | 0.19300 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.02200 | 0.01800 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,000 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.10700 | 0.09000 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.19600 | 0.16900 | 5,128 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.14700 | 0.12600 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.25100 | 0.21900 | 560 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 16,340 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.06200 | 0.05200 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.34800 | 0.30800 | 10,750 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 5,000 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.07400 | 0.06300 | 12,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02800 | 0.02300 | 800 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.31400 | 0.27700 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.03400 | 0.02800 | 3,780 |
| 08/11/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.05100 | 0.04300 | 1,000 |
| 08/11/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.04200 | 0.03500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.98630 | 8.06420 | 45,881 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.02000 | 1.09400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.97800 | 1.05200 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.06300 | 1.13700 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.05100 | 1.12500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.92500 | 0.99800 | 30,100 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.84700 | 0.91600 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.22800 | 1.30300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.88400 | 0.95700 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.27300 | 1.34900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.64500 | 0.70800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.45300 | 0.50200 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.74100 | 0.80700 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.33500 | 0.37500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.31900 | 1.39500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.32200 | 0.36000 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.18300 | 1.25800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.43400 | 0.48200 | 5,000 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.96600 | 1.04000 | 10,000 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.36500 | 1.44100 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.70800 | 0.77300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.36500 | 0.40800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.49400 | 0.54600 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.00800 | 1.08200 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.41200 | 1.48800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.51600 | 0.57000 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.41500 | 0.46200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.47300 | 0.52400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.38100 | 0.42500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.77500 | 0.84300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.81000 | 0.87900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.13800 | 1.21300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.56300 | 0.62000 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.39800 | 0.44300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.67600 | 0.74000 | 5,000 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.60100 | 1.67900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.84500 | 1.92300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.61500 | 0.67700 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.35000 | 0.39100 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.79600 | 1.87400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.09400 | 1.16900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.53900 | 0.59500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.30900 | 0.34600 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.55300 | 1.63000 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.58900 | 0.64700 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.45900 | 1.53500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.50600 | 1.58300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.65000 | 1.72700 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.89400 | 1.97200 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.29600 | 0.33200 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.28400 | 0.31900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.22500 | 0.25400 | 3 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.03900 | 0.99000 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.79800 | 0.75500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.76000 | 0.71800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.02000 | 0.01900 | 2,420 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.02300 | 0.02100 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.25300 | 0.23300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.72300 | 0.68200 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.30300 | 0.28100 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.05800 | 0.05500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.61400 | 0.57700 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.22900 | 0.21300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.19000 | 0.17600 | 2,420 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.51200 | 0.47900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.27700 | 0.25600 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.05200 | 0.04900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.12400 | 0.11500 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.13900 | 0.12900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.54500 | 0.51100 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.38700 | 0.36000 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.47900 | 0.44800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.33000 | 0.30600 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02600 | 0.02400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.07200 | 0.06800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.35800 | 0.33200 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.57900 | 0.54400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.17200 | 0.15900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02900 | 0.02700 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.08000 | 0.07600 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.44800 | 0.41800 | 176 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.04700 | 0.04400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.68600 | 0.64600 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.03300 | 0.03100 | 10,000 |
| 08/11/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.64900 | 0.61100 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.15500 | 0.14300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.41700 | 0.38800 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.20900 | 0.19400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03700 | 0.03500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.09800 | 0.09300 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.04200 | 0.03900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.11100 | 0.10200 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.08900 | 0.08400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.06500 | 0.06100 | 1,000 |
| 08/11/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.06300 | 0.05900 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.07800 | 0.07400 | 0 |
| 08/11/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.07000 | 0.06600 | 0 |
| 08/11/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.07480 | 8.15410 | 21,567 |
| 08/11/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.99800 | 1.07000 | 0 |
| 08/11/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.96500 | 1.03300 | 0 |
| 08/11/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.03600 | 1.10800 | 0 |
| 08/11/2011 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.57000 | 0.61600 | 0 |
| 08/11/2011 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.59500 | 0.56200 | 132 |
| 08/11/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.16100 | 0.15400 | 0 |
| 08/11/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.19000 | 0.17900 | 0 |
| 08/11/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.17300 | 0.16600 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.16030 | 8.24160 | 979 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.17500 | 1.24600 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.14000 | 1.21100 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.21000 | 1.28200 | 16,000 |
| 08/11/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.42100 | 0.45400 | 4,000 |
| 08/11/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.55700 | 0.59900 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.10500 | 1.17600 | 37,000 |
| 08/11/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.44000 | 0.47400 | 360 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.79300 | 0.84700 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.53300 | 0.50500 | 360 |
| 08/11/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.38000 | 1.33200 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.99700 | 0.95700 | 4,000 |
| 08/11/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.46100 | 1.41200 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.20000 | 0.19000 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.24500 | 0.23400 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.23000 | 0.21900 | 0 |
| 08/11/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.21500 | 0.20400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.24180 | 8.32430 | 0 |
| 08/11/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.01800 | 1.07800 | 0 |
| 08/11/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.99500 | 1.05400 | 0 |
| 08/11/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.04100 | 1.10300 | 0 |
| 08/11/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.89000 | 0.94500 | 300 |
| 08/11/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.56000 | 0.59900 | 540 |
| 08/11/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.41800 | 1.37500 | 0 |
| 08/11/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.44900 | 0.42900 | 0 |
| 08/11/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.64800 | 0.62100 | 540 |
| 08/11/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.50300 | 0.48000 | 0 |
| 08/11/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.47600 | 0.45400 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.32590 | 8.40770 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.04900 | 1.10200 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.02900 | 1.08200 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.07000 | 1.12300 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.68400 | 0.72200 | 180 |
| 08/11/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.99100 | 1.04200 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.76500 | 0.73400 | 180 |
| 08/11/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.64400 | 0.61500 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.45800 | 1.41400 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.70300 | 0.67400 | 0 |
| 08/11/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.67300 | 0.64400 | 0 |
| 08/11/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.08140 | 9.15650 | 0 |
| 08/11/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.78800 | 1.82600 | 0 |
| 08/11/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.97700 | 2.01500 | 200 |
| 08/11/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.80700 | 1.84500 | 0 |
| 08/11/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.77000 | 1.80800 | 0 |
| 08/11/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.23900 | 1.20200 | 0 |
| 08/11/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.17600 | 1.13900 | 0 |
| 08/11/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.89600 | 0.85900 | 0 |
| 08/11/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.20700 | 1.17000 | 0 |
| 08/11/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.17190 | 10.24700 | 0 |
| 08/11/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.47700 | 2.51700 | 0 |
| 08/11/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.45700 | 2.50000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.49700 | 2.53400 | 0 |
| 08/11/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.47500 | 1.43700 | 0 |
| 08/11/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.53500 | 1.50300 | 0 |
| 08/11/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.50500 | 1.47000 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 7.89130 | 7.96750 | 419 |
| 08/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 0.90074 | 0.97586 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.85244 | 0.92738 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 0.94929 | 1.02457 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00799 | 0.00707 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.01114 | 0.00988 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00944 | 0.00836 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.98630 | 8.06420 | 427 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.64500 | 0.70798 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.61520 | 0.67698 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.36502 | 0.40781 | 80 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.67589 | 0.74004 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.18959 | 0.17584 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.57872 | 0.54361 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.22890 | 0.21278 | 0 |
| 08/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.20870 | 0.19378 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.70160 | 12.77920 | 14,062 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.08400 | 1.15800 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.03800 | 1.11200 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.13100 | 1.20500 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.61700 | 0.67900 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.41800 | 1.49500 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.85700 | 0.92900 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.99200 | 1.06500 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.20700 | 2.28400 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.00800 | 2.08600 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.04000 | 0.03600 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.05500 | 0.05000 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.11500 | 0.10000 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.02900 | 0.02600 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.03600 | 0.03300 | 0 |
| 08/11/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.03200 | 0.02900 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.84210 | 12.92210 | 3,968 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.50400 | 1.57500 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.46000 | 1.53100 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.54800 | 1.62000 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.41600 | 1.48700 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.15400 | 1.21600 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.91100 | 1.98700 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.22600 | 1.28900 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.90000 | 0.95300 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.59200 | 1.66500 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.00400 | 2.08000 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.30000 | 1.36500 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 1.08600 | 1.14600 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.81900 | 1.89400 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.07700 | 0.07200 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.24400 | 0.22400 | 768 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.15800 | 0.14300 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.06200 | 0.05800 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.10000 | 0.09300 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.35800 | 0.33100 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.18400 | 0.16700 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.06900 | 0.06500 | 768 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.21200 | 0.19400 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.12400 | 0.11500 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.10600 | 0.09800 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.11800 | 0.10900 | 0 |
| 08/11/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.11200 | 0.10300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.96880 | 13.05140 | 2,832 |
| 08/11/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.44400 | 1.50000 | 0 |
| 08/11/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.41100 | 1.46700 | 0 |
| 08/11/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.47700 | 1.53300 | 0 |
| 08/11/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.30800 | 0.28200 | 0 |
| 08/11/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.34200 | 0.31600 | 0 |
| 08/11/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.32500 | 0.29900 | 0 |
| 08/11/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10160 | 0.10220 | 5,415 |
| 08/11/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02161 | 0.02221 | 0 |
| 08/11/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01169 | 0.01229 | 0 |
| 08/11/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03160 | 0.03220 | 0 |
| 08/11/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/11/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00009 | 0.00009 | 0 |
| 08/11/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 08/11/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10310 | 0.10360 | 6 |
| 08/11/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01394 | 0.01445 | 0 |
| 08/11/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02318 | 0.02369 | 0 |
| 08/11/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00721 | 0.00763 | 0 |
| 08/11/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00411 | 0.00403 | 0 |
| 08/11/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00009 | 0 |
| 08/11/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00084 | 0.00085 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.91180 | 10.99790 | 22,787 |
| 08/11/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.11900 | 1.20500 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.07100 | 1.15600 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.16900 | 1.25500 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.92900 | 1.01200 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.36600 | 1.45300 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.61400 | 1.70100 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.51500 | 1.60100 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.07900 | 0.09800 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.97600 | 1.05900 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.09800 | 0.12100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.41600 | 1.50200 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.24200 | 0.28900 | 8,220 |
| 08/11/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.70200 | 0.78500 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.09100 | 0.11300 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.61700 | 0.69900 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.88200 | 0.96500 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.31700 | 1.40300 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.17800 | 0.21600 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.79100 | 0.87400 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.83600 | 0.91900 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.65900 | 0.74200 | 2,740 |
| 08/11/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.26100 | 0.31100 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.06400 | 0.08000 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.29900 | 0.26300 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.05200 | 0.98200 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.02400 | 0.02100 | 2,740 |
| 08/11/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.04700 | 0.04400 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.02900 | 0.02600 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.46600 | 0.41800 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.02000 | 0.01700 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.05500 | 0.05100 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.82900 | 0.76500 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.04000 | 0.03700 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.33000 | 0.29100 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 8,220 |
| 08/11/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.78600 | 0.72300 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01400 | 0.01100 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.91700 | 0.85000 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.01700 | 0.01400 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 08/11/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.04390 | 11.13250 | 9,991 |
| 08/11/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.07800 | 1.15600 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.04000 | 1.11700 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.11600 | 1.19500 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.01600 | 2.10300 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.96600 | 1.04100 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.32500 | 1.40800 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.06400 | 2.15100 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.23800 | 1.32100 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.73900 | 0.80300 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.66000 | 0.71900 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.93100 | 1.00400 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.50500 | 0.55400 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.37600 | 0.41300 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.58900 | 0.64300 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.31400 | 0.34600 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.56600 | 0.62000 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.54800 | 1.63300 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.43500 | 0.47800 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.69100 | 0.64600 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05400 | 0.05100 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.47200 | 0.43800 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.02000 | 0.96400 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.44500 | 0.41100 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.83200 | 0.78100 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.56100 | 0.52200 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.18700 | 0.17200 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.36600 | 0.33700 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.29500 | 0.27100 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.09400 | 0.08900 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.08100 | 0.07600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.17200 | 0.15900 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02200 | 0.02100 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.12200 | 0.11300 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.14600 | 0.13500 | 0 |
| 08/11/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13400 | 0.12400 | 0 |
| 08/11/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.16780 | 11.25900 | 14,099 |
| 08/11/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.07800 | 1.14700 | 0 |
| 08/11/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.04700 | 1.11400 | 0 |
| 08/11/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.11000 | 1.17900 | 0 |
| 08/11/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.29200 | 0.27000 | 0 |
| 08/11/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.32900 | 0.30500 | 0 |
| 08/11/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.31000 | 0.28800 | 0 |
| 08/11/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.28820 | 11.38200 | 250 |
| 08/11/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.08600 | 1.14900 | 0 |
| 08/11/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.11600 | 1.14100 | 0 |
| 08/11/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.05800 | 1.11900 | 0 |
| 08/11/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.54500 | 0.51300 | 0 |
| 08/11/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.50300 | 0.43500 | 0 |
| 08/11/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.52300 | 0.49300 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.13320 | 8.23510 | 11,712 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.48500 | 1.58700 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.43500 | 1.53700 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.53500 | 1.63600 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.66200 | 0.75600 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.84500 | 0.94500 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02900 | 0.02100 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 08/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.14990 | 8.25250 | 22,681 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.97500 | 1.06600 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.93300 | 1.02300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.01800 | 1.10900 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.85200 | 0.93900 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.23800 | 1.33400 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.59800 | 0.67300 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.81300 | 0.89800 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.19300 | 1.28800 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.50700 | 0.57400 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.95800 | 2.05900 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.25700 | 0.22200 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04300 | 0.03600 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.11300 | 0.09600 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.19800 | 0.17100 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03800 | 0.03200 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.10200 | 0.08700 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06800 | 0.05700 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.08300 | 0.07100 | 0 |
| 08/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07500 | 0.06400 | 0 |
| 08/11/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.17210 | 8.27440 | 6,162 |
| 08/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.77200 | 0.84600 | 0 |
| 08/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.74000 | 0.81300 | 0 |
| 08/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.80500 | 0.88000 | 0 |
| 08/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.23300 | 0.20600 | 0 |
| 08/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.26800 | 0.23900 | 0 |
| 08/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.25000 | 0.22200 | 0 |
| 08/11/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.14630 | 9.22390 | 0 |
| 08/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.24700 | 2.31800 | 0 |
| 08/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.21300 | 2.27800 | 0 |
| 08/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.28700 | 2.35800 | 0 |
| 08/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.39100 | 0.38400 | 0 |
| 08/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.41700 | 0.40400 | 0 |
| 08/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.40100 | 0.39400 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.78020 | 7.84910 | 15 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.55000 | 0.61500 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.50600 | 0.57000 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.59600 | 0.66200 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.24600 | 0.29600 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 0.98300 | 1.05100 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.27600 | 0.32900 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 0.93300 | 1.00200 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.42000 | 0.48300 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.38100 | 0.44100 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.88400 | 0.95200 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.05100 | 0.04200 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.04000 | 0.03400 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.09600 | 0.08000 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.11600 | 0.09700 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01600 | 0.01300 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02600 | 0.02100 | 0 |
| 08/11/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.02000 | 0.01600 | 0 |
| 08/11/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.85940 | 7.93010 | 0 |
| 08/11/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.47900 | 0.53300 | 0 |
| 08/11/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.45000 | 0.50200 | 0 |
| 08/11/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.51000 | 0.56800 | 0 |
| 08/11/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15100 | 0.13800 | 0 |
| 08/11/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.19100 | 0.17200 | 0 |
| 08/11/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.17000 | 0.15300 | 0 |
| 08/11/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.07590 | 0.08730 | 12,659 |
| 08/11/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.07410 | 0.08700 | 18,519 |
| 08/11/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.21010 | 0.19220 | 12,423 |
| 08/11/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.33050 | 0.36160 | 100,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.17140 | 0.15350 | 100,000 |
| 08/11/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.23830 | 0.21950 | 12,346 |
| 08/11/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.07790 | 0.08910 | 18,750 |
| 08/11/2011 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.06310 | 0.06780 | 12,500 |
| 08/11/2011 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.05720 | 0.06160 | 12,500 |
| 08/11/2011 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.09760 | 0.08910 | 19,481 |
| 08/11/2011 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.12700 | 0.11610 | 12,987 |
| 08/11/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.83940 | 8.88950 | 25 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.59100 | 0.63700 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.55200 | 0.59700 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.63200 | 0.67800 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.44600 | 0.48800 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.71700 | 0.76300 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.94800 | 0.99800 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.41500 | 0.45500 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.24300 | 0.27300 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.11300 | 0.13000 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.16600 | 0.18800 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.47900 | 0.52200 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.85200 | 0.90000 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.09600 | 1.14500 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.28400 | 0.31700 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.19400 | 1.24400 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.33100 | 0.36700 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.22500 | 0.25300 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.38500 | 0.42400 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.10500 | 0.12100 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.15400 | 0.17500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.51500 | 0.48600 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.71600 | 0.68200 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.14600 | 0.13500 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.33600 | 0.31400 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.19200 | 0.17800 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.24500 | 0.22800 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.09000 | 0.08300 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.47700 | 0.44900 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.67400 | 0.64100 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.30400 | 0.28400 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.12600 | 0.11600 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02800 | 0.02400 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.10700 | 0.09900 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.04300 | 0.03900 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.06300 | 0.05800 | 0 |
| 08/11/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.05200 | 0.04800 | 0 |
| 08/11/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.96450 | 9.01810 | 0 |
| 08/11/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.66200 | 0.69900 | 0 |
| 08/11/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.63700 | 0.67300 | 0 |
| 08/11/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.68900 | 0.72700 | 0 |
| 08/11/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.27500 | 0.25900 | 0 |
| 08/11/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.32300 | 0.30500 | 0 |
| 08/11/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.29800 | 0.28100 | 0 |
| 08/11/2011 | PULA / R On 19 December 2011 | | | Foreign Exchange Future | 1.09370 | 1.08920 | 0 |
| 08/11/2011 | PULA / R On 19 December 2011 | 1.09 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | PULA / R On 19 December 2011 | 1.08 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 08/11/2011 | PULA / R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/11/2011 | PULA / R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 08/11/2011 | PULA / R On 19 December 2011 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 08/11/2011 | PULA / R On 19 December 2011 | 1.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/11/2011 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 08/11/2011 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/11/2011 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/11/2011 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 08/11/2011 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/11/2011 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 08/11/2011 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/11/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 15,947.43000 | 16,075.61000 | 0 |
| 08/11/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.24360 | 1.25490 | 0 |
| 08/11/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.14600 | 0.15710 | 0 |
| 08/11/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.09960 | 0.11030 | 0 |
| 08/11/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.19450 | 0.20580 | 0 |
| 08/11/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00090 | 0.00090 | 0 |
| 08/11/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00600 | 0.00540 | 0 |
| 08/11/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00240 | 0.00220 | 0 |
| 08/11/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.25930 | 1.27070 | 0 |
| 08/11/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.09830 | 0.10760 | 0 |
| 08/11/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.13110 | 0.14150 | 0 |
| 08/11/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.07340 | 0.08130 | 0 |
| 08/11/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06410 | 0.06060 | 0 |
| 08/11/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.02180 | 0.02080 | 0 |
| 08/11/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03900 | 0.03690 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.04990 | 7.89130 | 254,569 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.72300 | 0.58300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.67900 | 0.54200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.76800 | 0.62500 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.30300 | 1.14500 | 6,425 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.27800 | 0.20500 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.81400 | 0.66900 | 5,560 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.90000 | 1.74200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.05600 | 0.90100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.59500 | 0.46500 | 11,280 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.60100 | 1.44300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.12700 | 0.09400 | 12,500 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.10200 | 0.07600 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.08300 | 0.06200 | 10,750 |
| 09/11/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.00500 | 0.00300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.08900 | 0.06700 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.18700 | 0.13700 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.41200 | 0.31200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.00700 | 0.85200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.23700 | 0.17400 | 11,340 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 2.00000 | 1.84200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.30100 | 0.22300 | 12,579 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.55500 | 0.43000 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.21900 | 0.16100 | 1,060 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.65100 | 1.49300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.80000 | 1.64200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.25600 | 0.18900 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.10000 | 1.94200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.63700 | 0.50300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.35200 | 1.19500 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.25300 | 1.09600 | 200 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.32600 | 0.24200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.44500 | 0.33800 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.20400 | 1.04700 | 560 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.75000 | 1.59200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.70100 | 1.54200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.05000 | 1.89200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.38200 | 0.28700 | 1,000 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.51600 | 0.39800 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.45200 | 1.29400 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.20000 | 2.04200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.35300 | 0.26300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.86200 | 0.71300 | 12,300 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.50100 | 1.34300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.16000 | 0.11800 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.20200 | 0.14900 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.95000 | 1.79200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.91000 | 0.75800 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.15400 | 0.99800 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.95900 | 0.80400 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.40200 | 1.24400 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.85000 | 1.69200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.17300 | 0.12700 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.55100 | 1.39300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.10500 | 0.94900 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.47900 | 0.36700 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.14800 | 0.10900 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.49800 | 0.61800 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.07900 | 0.12600 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.42300 | 0.53600 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 1,000 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01000 | 0.01700 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.35200 | 0.45800 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.46000 | 0.57700 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 560 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.15300 | 0.22200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01200 | 0.02200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 5,000 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.06600 | 0.10700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.13200 | 0.19600 | 5,128 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.09500 | 0.14700 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.17600 | 0.25100 | 560 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 16,340 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03700 | 0.06200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.25600 | 0.34800 | 10,750 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.31900 | 0.42000 | 400 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.05500 | 0.08900 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.20100 | 0.28200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.28700 | 0.38300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.11200 | 0.17100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.38700 | 0.49600 | 100 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.70200 | 0.83500 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.78900 | 0.92600 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.83300 | 0.97100 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.90500 | 3.06200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.85100 | 4.00900 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.57700 | 0.70300 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01400 | 0.02800 | 800 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 5,000 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.04500 | 0.07400 | 12,000 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.22800 | 0.31400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01800 | 0.03400 | 3,780 |
| 09/11/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.02900 | 0.05100 | 1,000 |
| 09/11/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.02300 | 0.04200 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.14710 | 7.98630 | 46,216 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.16800 | 1.02000 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.35900 | 0.29600 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.34500 | 0.28400 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.27300 | 0.22500 | 3 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.47900 | 0.39800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79900 | 0.67600 | 5,000 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.76000 | 1.60100 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.00400 | 1.84500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.73300 | 0.61500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.42300 | 0.35000 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.95500 | 1.79600 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.24400 | 1.09400 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.64100 | 0.53900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.37400 | 0.30900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.71100 | 1.55300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.70100 | 0.58900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.61500 | 1.45900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.66200 | 1.50600 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.80800 | 1.65000 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.05400 | 1.89400 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.12500 | 0.97800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.21200 | 1.06300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.20000 | 1.05100 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.07000 | 0.92500 | 30,100 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.98700 | 0.84700 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.38000 | 1.22800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.02800 | 0.88400 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.42700 | 1.27300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.76500 | 0.64500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.54200 | 0.45300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.86900 | 0.74100 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.40600 | 0.33500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.47300 | 1.31900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.38900 | 0.32200 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.33500 | 1.18300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.52000 | 0.43400 | 5,000 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.11300 | 0.96600 | 10,000 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.52000 | 1.36500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.83300 | 0.70800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.44100 | 0.36500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.59000 | 0.49400 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.15600 | 1.00800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.56700 | 1.41200 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.61500 | 0.51600 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.49900 | 0.41500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.56600 | 0.47300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.46000 | 0.38100 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.90600 | 0.77500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.94600 | 0.81000 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.28900 | 1.13800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.67100 | 0.56300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.22400 | 0.27700 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04200 | 0.05200 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.09900 | 0.12400 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.10900 | 0.13900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.46300 | 0.54500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.31900 | 0.38700 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.40200 | 0.47900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.26800 | 0.33000 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02000 | 0.02600 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.05900 | 0.07200 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.29300 | 0.35800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.49400 | 0.57900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.13600 | 0.17200 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02300 | 0.02900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.06600 | 0.08000 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.37300 | 0.44800 | 176 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.03800 | 0.04700 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.59200 | 0.68600 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.02600 | 0.03300 | 10,000 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.55900 | 0.64900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.12200 | 0.15500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.34500 | 0.41700 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.16800 | 0.20900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03000 | 0.03700 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08100 | 0.09800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03300 | 0.04200 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09000 | 0.11100 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.07300 | 0.08900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05300 | 0.06500 | 1,000 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05100 | 0.06300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.06400 | 0.07800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01500 | 0.02000 | 2,420 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.01800 | 0.02300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.20400 | 0.25300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.62700 | 0.72300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.24400 | 0.30300 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.04700 | 0.05800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.52600 | 0.61400 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.18600 | 0.22900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15200 | 0.19000 | 2,420 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.43200 | 0.51200 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.92600 | 1.03900 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.69800 | 0.79800 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.66200 | 0.76000 | 0 |
| 09/11/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.05700 | 0.07000 | 0 |
| 09/11/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.23730 | 8.07480 | 21,697 |
| 09/11/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.13800 | 0.99800 | 0 |
| 09/11/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.10000 | 0.96500 | 0 |
| 09/11/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.17600 | 1.03600 | 0 |
| 09/11/2011 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.65400 | 0.57000 | 0 |
| 09/11/2011 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.51700 | 0.59500 | 132 |
| 09/11/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.13900 | 0.16100 | 0 |
| 09/11/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.16300 | 0.19000 | 0 |
| 09/11/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.15100 | 0.17300 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.32520 | 8.16030 | 1,229 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.31000 | 1.17500 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.27300 | 1.14000 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.34700 | 1.21000 | 16,000 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.23800 | 1.10500 | 37,000 |
| 09/11/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.47700 | 0.42100 | 4,000 |
| 09/11/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.49900 | 0.44000 | 360 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.89100 | 0.79300 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.63100 | 0.55700 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.90600 | 0.99700 | 4,000 |
| 09/11/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.35200 | 1.46100 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.46600 | 0.53300 | 360 |
| 09/11/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.27400 | 1.38000 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.17200 | 0.20000 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.21300 | 0.24500 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.19800 | 0.23000 | 0 |
| 09/11/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.18500 | 0.21500 | 0 |
| 09/11/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.40830 | 8.24180 | 0 |
| 09/11/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.12900 | 1.01800 | 0 |
| 09/11/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.10400 | 0.99500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.15400 | 1.04100 | 0 |
| 09/11/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.99000 | 0.89000 | 300 |
| 09/11/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.62700 | 0.56000 | 540 |
| 09/11/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.31900 | 1.41800 | 0 |
| 09/11/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.39600 | 0.44900 | 0 |
| 09/11/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.58200 | 0.64800 | 540 |
| 09/11/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.44600 | 0.50300 | 0 |
| 09/11/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.42100 | 0.47600 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.49170 | 8.32590 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.14900 | 1.04900 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.75400 | 0.68400 | 180 |
| 09/11/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.08900 | 0.99100 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.12800 | 1.02900 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.17000 | 1.07000 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.57800 | 0.64400 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.36200 | 1.45800 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.63600 | 0.70300 | 0 |
| 09/11/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.69700 | 0.76500 | 180 |
| 09/11/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.60700 | 0.67300 | 0 |
| 09/11/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.24430 | 9.08140 | 0 |
| 09/11/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.88300 | 1.78800 | 0 |
| 09/11/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.86300 | 1.77000 | 0 |
| 09/11/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.90300 | 1.80700 | 0 |
| 09/11/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.07300 | 1.97700 | 200 |
| 09/11/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.10900 | 1.17600 | 0 |
| 09/11/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.82900 | 0.89600 | 0 |
| 09/11/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.16900 | 1.23900 | 0 |
| 09/11/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.13900 | 1.20700 | 0 |
| 09/11/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.33480 | 10.17190 | 0 |
| 09/11/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.57600 | 2.47700 | 0 |
| 09/11/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.59400 | 2.49700 | 0 |
| 09/11/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.55800 | 2.45700 | 0 |
| 09/11/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.47300 | 1.53500 | 0 |
| 09/11/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.40900 | 1.47500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.44100 | 1.50500 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.04990 | 7.89130 | 414 |
| 09/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.05615 | 0.90074 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.00728 | 0.85244 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.10520 | 0.94929 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00530 | 0.00799 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.00738 | 0.01114 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00625 | 0.00944 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.14710 | 7.98630 | 422 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.76523 | 0.64500 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.44091 | 0.36502 | 80 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.73270 | 0.61520 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79880 | 0.67589 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15170 | 0.18959 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.49381 | 0.57872 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.18560 | 0.22890 | 0 |
| 09/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.16813 | 0.20870 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.80950 | 12.70160 | 13,918 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.18500 | 1.08400 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.13700 | 1.03800 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.23200 | 1.13100 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.31400 | 2.20700 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.11500 | 2.00800 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.69300 | 0.61700 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.52300 | 1.41800 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.95200 | 0.85700 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.09100 | 0.99200 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.03200 | 0.04000 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.04300 | 0.05500 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.08400 | 0.11500 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.02300 | 0.02900 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.02800 | 0.03600 | 0 |
| 09/11/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.02600 | 0.03200 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.95320 | 12.84210 | 3,978 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.60400 | 1.50400 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.56000 | 1.46000 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.64900 | 1.54800 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.51600 | 1.41600 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.23700 | 1.15400 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.01600 | 1.91100 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.31200 | 1.22600 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.96500 | 0.90000 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.69400 | 1.59200 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.10900 | 2.00400 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.38900 | 1.30000 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 1.16500 | 1.08600 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.92300 | 1.81900 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.07000 | 0.07700 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.21200 | 0.24400 | 768 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.13600 | 0.15800 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.05600 | 0.06200 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.09100 | 0.10000 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.31200 | 0.35800 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.15900 | 0.18400 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.06300 | 0.06900 | 768 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.18400 | 0.21200 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.11300 | 0.12400 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.09600 | 0.10600 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.10700 | 0.11800 | 0 |
| 09/11/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.10100 | 0.11200 | 0 |
| 09/11/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.08220 | 12.96880 | 2,832 |
| 09/11/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.52400 | 1.44400 | 0 |
| 09/11/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.55900 | 1.47700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.49000 | 1.41100 | 0 |
| 09/11/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.30800 | 0.34200 | 0 |
| 09/11/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.27700 | 0.30800 | 0 |
| 09/11/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.29200 | 0.32500 | 0 |
| 09/11/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10360 | 0.10160 | 5,415 |
| 09/11/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02361 | 0.02161 | 0 |
| 09/11/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01364 | 0.01169 | 0 |
| 09/11/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03360 | 0.03160 | 0 |
| 09/11/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/11/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00004 | 0.00009 | 0 |
| 09/11/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 09/11/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10510 | 0.10310 | 6 |
| 09/11/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01576 | 0.01394 | 0 |
| 09/11/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00848 | 0.00721 | 0 |
| 09/11/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02516 | 0.02318 | 0 |
| 09/11/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00006 | 0.00008 | 0 |
| 09/11/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00338 | 0.00411 | 0 |
| 09/11/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00066 | 0.00084 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.91510 | 10.91180 | 22,603 |
| 09/11/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.12300 | 1.11900 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.07500 | 1.07100 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.17200 | 1.16900 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.93200 | 0.92900 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.36900 | 1.36600 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.61700 | 1.61400 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.51800 | 1.51500 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.07600 | 0.07900 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.97900 | 0.97600 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.09500 | 0.09800 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.41900 | 1.41600 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.24200 | 0.24200 | 8,220 |
| 09/11/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.70500 | 0.70200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.08800 | 0.09100 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.62000 | 0.61700 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.88500 | 0.88200 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.32000 | 1.31700 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.17600 | 0.17800 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.79400 | 0.79100 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.83900 | 0.83600 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.66200 | 0.65900 | 2,740 |
| 09/11/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.26100 | 0.26100 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.06100 | 0.06400 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.29600 | 0.29900 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.04600 | 1.05200 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.02400 | 0.02400 | 2,740 |
| 09/11/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.04700 | 0.04700 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.02900 | 0.02900 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.46100 | 0.46600 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.05500 | 0.05500 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.82300 | 0.82900 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.04000 | 0.04000 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.32700 | 0.33000 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 8,220 |
| 09/11/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.78000 | 0.78600 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.91100 | 0.91700 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 09/11/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.05170 | 11.04390 | 9,991 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.08900 | 1.07800 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.05100 | 1.04000 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.12700 | 1.11600 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.02400 | 2.01600 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.97700 | 0.96600 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.33500 | 1.32500 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.07200 | 2.06400 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.24900 | 1.23800 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.74700 | 0.73900 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.66700 | 0.66000 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.94100 | 0.93100 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.50900 | 0.50500 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.37600 | 0.37600 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.59400 | 0.58900 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.31300 | 0.31400 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.57100 | 0.56600 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.55700 | 1.54800 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.43700 | 0.43500 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.68500 | 0.69100 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05500 | 0.05400 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.46900 | 0.47200 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.01100 | 1.02000 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.44200 | 0.44500 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.82400 | 0.83200 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.55700 | 0.56100 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.18900 | 0.18700 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.36500 | 0.36600 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.29500 | 0.29500 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.09700 | 0.09400 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.08300 | 0.08100 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.17500 | 0.17200 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02200 | 0.02200 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.12500 | 0.12200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.14900 | 0.14600 | 0 |
| 09/11/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13700 | 0.13400 | 0 |
| 09/11/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.17970 | 11.16780 | 14,099 |
| 09/11/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.08800 | 1.07800 | 0 |
| 09/11/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.05700 | 1.04700 | 0 |
| 09/11/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.12100 | 1.11000 | 0 |
| 09/11/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.29100 | 0.29200 | 0 |
| 09/11/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.32700 | 0.32900 | 0 |
| 09/11/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.30800 | 0.31000 | 0 |
| 09/11/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.30350 | 11.28820 | 250 |
| 09/11/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.09500 | 1.08600 | 0 |
| 09/11/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.06600 | 1.05800 | 0 |
| 09/11/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.12500 | 1.11600 | 0 |
| 09/11/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.49700 | 0.50300 | 0 |
| 09/11/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.53800 | 0.54500 | 0 |
| 09/11/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.51700 | 0.52300 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.16190 | 8.13320 | 11,612 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.51300 | 1.48500 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.46400 | 1.43500 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.56300 | 1.53500 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.68700 | 0.66200 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.87400 | 0.84500 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02500 | 0.02900 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.18130 | 8.14990 | 22,681 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.00100 | 0.97500 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.95900 | 0.93300 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.04400 | 1.01800 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.87700 | 0.85200 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.26700 | 1.23800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.61800 | 0.59800 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.83700 | 0.81300 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.22100 | 1.19300 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.52500 | 0.50700 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.98900 | 1.95800 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.24400 | 0.25700 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04000 | 0.04300 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.10600 | 0.11300 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.18700 | 0.19800 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03600 | 0.03800 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.09600 | 0.10200 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06300 | 0.06800 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.07800 | 0.08300 | 0 |
| 09/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07000 | 0.07500 | 0 |
| 09/11/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.20730 | 8.17210 | 6,167 |
| 09/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.79600 | 0.77200 | 0 |
| 09/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.82900 | 0.80500 | 0 |
| 09/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.76300 | 0.74000 | 0 |
| 09/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.25600 | 0.26800 | 0 |
| 09/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.22200 | 0.23300 | 0 |
| 09/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.23900 | 0.25000 | 0 |
| 09/11/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.18870 | 9.14630 | 0 |
| 09/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.28800 | 2.24700 | 0 |
| 09/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.24800 | 2.21300 | 0 |
| 09/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.32800 | 2.28700 | 0 |
| 09/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.38900 | 0.39100 | 0 |
| 09/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.40900 | 0.41700 | 0 |
| 09/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.39900 | 0.40100 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.87050 | 7.78020 | 15 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.63400 | 0.55000 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.58700 | 0.50600 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.68100 | 0.59600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.30400 | 0.24600 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.07200 | 0.98300 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.33900 | 0.27600 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.02300 | 0.93300 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.49800 | 0.42000 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.45500 | 0.38100 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.97300 | 0.88400 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03500 | 0.05100 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.02800 | 0.04000 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.06900 | 0.09600 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.08400 | 0.11600 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01100 | 0.01600 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01700 | 0.02600 | 0 |
| 09/11/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01400 | 0.02000 | 0 |
| 09/11/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.95170 | 7.85940 | 0 |
| 09/11/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.54700 | 0.47900 | 0 |
| 09/11/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.58200 | 0.51000 | 0 |
| 09/11/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.51500 | 0.45000 | 0 |
| 09/11/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.16300 | 0.19100 | 0 |
| 09/11/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.13000 | 0.15100 | 0 |
| 09/11/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.14500 | 0.17000 | 0 |
| 09/11/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.10300 | 0.07590 | 12,659 |
| 09/11/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.10410 | 0.07410 | 18,519 |
| 09/11/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.17410 | 0.21010 | 12,423 |
| 09/11/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.39240 | 0.33050 | 100,000 |
| 09/11/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.13170 | 0.17140 | 100,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.20090 | 0.23830 | 12,346 |
| 09/11/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.10650 | 0.07790 | 18,750 |
| 09/11/2011 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.07820 | 0.06310 | 12,500 |
| 09/11/2011 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.06890 | 0.05720 | 12,500 |
| 09/11/2011 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.07860 | 0.09760 | 19,481 |
| 09/11/2011 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.10340 | 0.12700 | 12,987 |
| 09/11/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.89020 | 8.83940 | 47 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.63100 | 0.59100 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.59000 | 0.55200 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.67300 | 0.63200 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.47800 | 0.44600 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.76100 | 0.71700 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.99800 | 0.94800 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.44400 | 0.41500 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.25900 | 0.24300 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.11900 | 0.11300 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.17500 | 0.16600 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.51300 | 0.47900 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.89900 | 0.85200 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.14600 | 1.09600 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.30400 | 0.28400 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.24500 | 1.19400 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.35500 | 0.33100 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.24000 | 0.22500 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.41300 | 0.38500 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.10900 | 0.10500 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.16200 | 0.15400 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.47200 | 0.51500 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.66900 | 0.71600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.12300 | 0.14600 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.30000 | 0.33600 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.16500 | 0.19200 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.21400 | 0.24500 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.07300 | 0.09000 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.43500 | 0.47700 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.62900 | 0.67400 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.26900 | 0.30400 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.10400 | 0.12600 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02100 | 0.02800 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.08800 | 0.10700 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.03300 | 0.04300 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.05000 | 0.06300 | 0 |
| 09/11/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.04100 | 0.05200 | 0 |
| 09/11/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.01730 | 8.96450 | 0 |
| 09/11/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.68800 | 0.66200 | 0 |
| 09/11/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.71600 | 0.68900 | 0 |
| 09/11/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.66100 | 0.63700 | 0 |
| 09/11/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.29400 | 0.32300 | 0 |
| 09/11/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.24900 | 0.27500 | 0 |
| 09/11/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.27100 | 0.29800 | 0 |
| 09/11/2011 | PULA / R On 19 December 2011 | | | Foreign Exchange Future | 1.09370 | 1.08920 | 0 |
| 09/11/2011 | PULA / R On 19 December 2011 | 1.09 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/11/2011 | PULA / R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/11/2011 | PULA / R On 19 December 2011 | 1.08 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 09/11/2011 | PULA / R On 19 December 2011 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/11/2011 | PULA / R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 09/11/2011 | PULA / R On 19 December 2011 | 1.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/11/2011 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 09/11/2011 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/11/2011 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/11/2011 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 09/11/2011 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/11/2011 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 09/11/2011 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/11/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,126.38000 | 15,947.43000 | 0 |
| 09/11/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.26980 | 1.24360 | 0 |
| 09/11/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.17120 | 0.14600 | 0 |
| 09/11/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.12310 | 0.09960 | 0 |
| 09/11/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.22040 | 0.19450 | 0 |
| 09/11/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00060 | 0.00090 | 0 |
| 09/11/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00330 | 0.00600 | 0 |
| 09/11/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00140 | 0.00240 | 0 |
| 09/11/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.28600 | 1.25930 | 0 |
| 09/11/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11820 | 0.09830 | 0 |
| 09/11/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08910 | 0.07340 | 0 |
| 09/11/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15330 | 0.13110 | 0 |
| 09/11/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.01730 | 0.02180 | 0 |
| 09/11/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05310 | 0.06410 | 0 |
| 09/11/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03220 | 0.03900 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.04210 | 8.04990 | 252,329 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.35 | C | Foreign Exchange Future | 0.71700 | 0.72300 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.67300 | 0.67900 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.76200 | 0.76800 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.75 | C | Foreign Exchange Future | 1.29500 | 1.30300 | 6,425 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.27100 | 0.27800 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.80700 | 0.81400 | 5,560 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.15 | C | Foreign Exchange Future | 1.89200 | 1.90000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.04900 | 1.05600 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.58800 | 0.59500 | 11,280 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.45 | C | Foreign Exchange Future | 1.59300 | 1.60100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R On 19 December 2011 | 6.40 | C | Foreign Exchange Future | 1.64300 | 1.65100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.25 | C | Foreign Exchange Future | 1.79300 | 1.80000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.05 | C | Foreign Exchange Future | 0.24900 | 0.25600 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 5.95 | C | Foreign Exchange Future | 2.09200 | 2.10000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.63000 | 0.63700 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.34400 | 1.35200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.24500 | 1.25300 | 200 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.31900 | 0.32600 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.70 | C | Foreign Exchange Future | 0.43700 | 0.44500 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.19600 | 1.20400 | 560 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.30 | C | Foreign Exchange Future | 1.74300 | 1.75000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.35 | C | Foreign Exchange Future | 1.69300 | 1.70100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.00 | C | Foreign Exchange Future | 2.04200 | 2.05000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.80 | C | Foreign Exchange Future | 0.37500 | 0.38200 | 1,000 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.50900 | 0.51600 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.44400 | 1.45200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 5.85 | C | Foreign Exchange Future | 2.19200 | 2.20000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.85 | C | Foreign Exchange Future | 0.34600 | 0.35300 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.85500 | 0.86200 | 12,300 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.55 | C | Foreign Exchange Future | 1.49300 | 1.50100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.15400 | 0.16000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.20 | C | Foreign Exchange Future | 0.19600 | 0.20200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.10 | C | Foreign Exchange Future | 1.94200 | 1.95000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.15 | C | Foreign Exchange Future | 0.90300 | 0.91000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 1.14700 | 1.15400 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.10 | C | Foreign Exchange Future | 0.95100 | 0.95900 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.39400 | 1.40200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.20 | C | Foreign Exchange Future | 1.84300 | 1.85000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.16700 | 0.17300 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.50 | C | Foreign Exchange Future | 1.54300 | 1.55100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.09800 | 1.10500 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.47200 | 0.47900 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.40 | C | Foreign Exchange Future | 0.14200 | 0.14800 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.18100 | 0.18700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 0.40500 | 0.41200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.65 | C | Foreign Exchange Future | 0.09800 | 0.10200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.75 | C | Foreign Exchange Future | 0.08500 | 0.08900 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 1.00000 | 1.00700 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.10 | C | Foreign Exchange Future | 0.23000 | 0.23700 | 11,340 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.05 | C | Foreign Exchange Future | 1.99200 | 2.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.95 | C | Foreign Exchange Future | 0.29400 | 0.30100 | 12,579 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.55 | C | Foreign Exchange Future | 0.54800 | 0.55500 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.21200 | 0.21900 | 1,060 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.07900 | 0.08300 | 10,750 |
| 10/11/2011 | \$ / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.12200 | 0.12700 | 12,500 |
| 10/11/2011 | \$ / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 2.91300 | 2.90500 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 3.85900 | 3.85100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.32000 | 0.31900 | 400 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.55 | P | Foreign Exchange Future | 0.05600 | 0.05500 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.95 | P | Foreign Exchange Future | 0.20200 | 0.20100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.10 | P | Foreign Exchange Future | 0.28800 | 0.28700 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.65 | P | Foreign Exchange Future | 0.70600 | 0.70200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.75 | P | Foreign Exchange Future | 0.79300 | 0.78900 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.83700 | 0.83300 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.58000 | 0.57700 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.11300 | 0.11200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.38900 | 0.38700 | 100 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.40 | P | Foreign Exchange Future | 0.50000 | 0.49800 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.08000 | 0.07900 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.42500 | 0.42300 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R On 19 December 2011 | 7.10 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 1,000 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.15 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.20 | P | Foreign Exchange Future | 0.35400 | 0.35200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.46200 | 0.46000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 560 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.85 | P | Foreign Exchange Future | 0.15400 | 0.15300 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 5,000 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.06700 | 0.06600 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.80 | P | Foreign Exchange Future | 0.13300 | 0.13200 | 5,128 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.70 | P | Foreign Exchange Future | 0.09500 | 0.09500 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.17700 | 0.17600 | 560 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 16,340 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03800 | 0.03700 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.05 | P | Foreign Exchange Future | 0.25700 | 0.25600 | 10,750 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.25 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 800 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 5,000 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.04600 | 0.04500 | 12,000 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.22900 | 0.22800 | 0 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.02000 | 0.01800 | 3,780 |
| 10/11/2011 | \$ / R On 19 December 2011 | 6.75 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.03100 | 0.02900 | 1,000 |
| 10/11/2011 | \$ / R On 19 December 2011 | 7.35 | P | Foreign Exchange Future | 0.02500 | 0.02300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.14110 | 8.14710 | 45,712 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.16400 | 1.16800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.12000 | 1.12500 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.20700 | 1.21200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.19500 | 1.20000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.06600 | 1.07000 | 30,100 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.98300 | 0.98700 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.37500 | 1.38000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.02400 | 1.02800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.42100 | 1.42700 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.76300 | 0.76500 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.54200 | 0.54200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.86600 | 0.86900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.40500 | 0.40600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.46700 | 1.47300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.38900 | 0.38900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.32900 | 1.33500 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.52000 | 0.52000 | 5,000 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.10800 | 1.11300 | 10,000 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.51400 | 1.52000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.83100 | 0.83300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.44000 | 0.44100 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.58900 | 0.59000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.15100 | 1.15600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.56100 | 1.56700 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.61400 | 0.61500 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.49900 | 0.49900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.56500 | 0.56600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.45900 | 0.46000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.90200 | 0.90600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.94200 | 0.94600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.28400 | 1.28900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.66900 | 0.67100 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.47800 | 0.47900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79600 | 0.79900 | 5,000 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.75300 | 1.76000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.99800 | 2.00400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.73100 | 0.73300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.42200 | 0.42300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.94900 | 1.95500 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.23900 | 1.24400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.64000 | 0.64100 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.37300 | 0.37400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.70500 | 1.71100 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.69900 | 0.70100 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.60900 | 1.61500 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.65600 | 1.66200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.80200 | 1.80800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.04700 | 2.05400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.35800 | 0.35900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.34400 | 0.34500 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.27200 | 0.27300 | 3 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.93100 | 0.92600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.70300 | 0.69800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.66700 | 0.66200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 2,420 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.20800 | 0.20400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.63200 | 0.62700 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.24900 | 0.24400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.04800 | 0.04700 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.53100 | 0.52600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.19000 | 0.18600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15500 | 0.15200 | 2,420 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.43700 | 0.43200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.22800 | 0.22400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.04300 | 0.04200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.10100 | 0.09900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.11100 | 0.10900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.46800 | 0.46300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.32400 | 0.31900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.40800 | 0.40200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.27300 | 0.26800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.06000 | 0.05900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.29800 | 0.29300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.49900 | 0.49400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.14000 | 0.13600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.06700 | 0.06600 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.37900 | 0.37300 | 176 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.03800 | 0.03800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.59800 | 0.59200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.02600 | 0.02600 | 10,000 |
| 10/11/2011 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.56400 | 0.55900 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.12500 | 0.12200 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.35100 | 0.34500 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.17200 | 0.16800 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.03000 | 0.03000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.08300 | 0.08100 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.03400 | 0.03300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.09200 | 0.09000 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.07500 | 0.07300 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.05400 | 0.05300 | 1,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.05200 | 0.05100 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.06500 | 0.06400 | 0 |
| 10/11/2011 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.05900 | 0.05700 | 0 |
| 10/11/2011 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.23410 | 8.23730 | 21,717 |
| 10/11/2011 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.13600 | 1.13800 | 0 |
| 10/11/2011 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.65500 | 0.65400 | 0 |
| 10/11/2011 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.09800 | 1.10000 | 0 |
| 10/11/2011 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.17400 | 1.17600 | 0 |
| 10/11/2011 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.14000 | 0.13900 | 0 |
| 10/11/2011 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.16400 | 0.16300 | 0 |
| 10/11/2011 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.52100 | 0.51700 | 132 |
| 10/11/2011 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.15200 | 0.15100 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.32380 | 8.32520 | 1,479 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.30500 | 1.31000 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.26900 | 1.27300 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.34200 | 1.34700 | 16,000 |
| 10/11/2011 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.47900 | 0.47700 | 4,000 |
| 10/11/2011 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.63300 | 0.63100 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.23400 | 1.23800 | 37,000 |
| 10/11/2011 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.50100 | 0.49900 | 360 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.89100 | 0.89100 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.46700 | 0.46600 | 360 |
| 10/11/2011 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.27700 | 1.27400 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.90900 | 0.90600 | 4,000 |
| 10/11/2011 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.35500 | 1.35200 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.16800 | 0.17200 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.21000 | 0.21300 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.19500 | 0.19800 | 0 |
| 10/11/2011 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.18100 | 0.18500 | 0 |
| 10/11/2011 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.40710 | 8.40830 | 0 |
| 10/11/2011 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.12500 | 1.12900 | 0 |
| 10/11/2011 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.63000 | 0.62700 | 540 |
| 10/11/2011 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.10000 | 1.10400 | 0 |
| 10/11/2011 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.15000 | 1.15400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.98900 | 0.99000 | 300 |
| 10/11/2011 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.32300 | 1.31900 | 0 |
| 10/11/2011 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.39300 | 0.39600 | 0 |
| 10/11/2011 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.58200 | 0.58200 | 540 |
| 10/11/2011 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.44300 | 0.44600 | 0 |
| 10/11/2011 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.41800 | 0.42100 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.48980 | 8.49170 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.14700 | 1.14900 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.75900 | 0.75400 | 180 |
| 10/11/2011 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.08900 | 1.08900 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.12700 | 1.12800 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.16800 | 1.17000 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.57800 | 0.57800 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.36900 | 1.36200 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.63700 | 0.63600 | 0 |
| 10/11/2011 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.69900 | 0.69700 | 180 |
| 10/11/2011 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.60700 | 0.60700 | 0 |
| 10/11/2011 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.23670 | 9.24430 | 0 |
| 10/11/2011 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.88600 | 1.88300 | 0 |
| 10/11/2011 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.86600 | 1.86300 | 0 |
| 10/11/2011 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.07200 | 2.07300 | 200 |
| 10/11/2011 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.90500 | 1.90300 | 0 |
| 10/11/2011 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.11800 | 1.10900 | 0 |
| 10/11/2011 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.83500 | 0.82900 | 0 |
| 10/11/2011 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.17900 | 1.16900 | 0 |
| 10/11/2011 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.14900 | 1.13900 | 0 |
| 10/11/2011 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.32720 | 10.33480 | 0 |
| 10/11/2011 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.58600 | 2.57600 | 0 |
| 10/11/2011 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.56900 | 2.55800 | 0 |
| 10/11/2011 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.60300 | 2.59400 | 0 |
| 10/11/2011 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.42600 | 1.40900 | 0 |
| 10/11/2011 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.49200 | 1.47300 | 0 |
| 10/11/2011 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.45900 | 1.44100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | \$ / R MAXI On 19 December 2011 | | | Foreign Exchange Future | 8.04210 | 8.04990 | 409 |
| 10/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | C | Foreign Exchange Future | 1.04874 | 1.05615 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | C | Foreign Exchange Future | 0.99997 | 1.00728 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | C | Foreign Exchange Future | 1.09770 | 1.10520 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 December 2011 | 6.95 | P | Foreign Exchange Future | 0.00560 | 0.00530 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 December 2011 | 7.05 | P | Foreign Exchange Future | 0.00787 | 0.00738 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 December 2011 | 7.00 | P | Foreign Exchange Future | 0.00664 | 0.00625 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.14110 | 8.14710 | 422 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.76295 | 0.76523 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.73068 | 0.73270 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79628 | 0.79880 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.44041 | 0.44091 | 80 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.15518 | 0.15170 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.49931 | 0.49381 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.18958 | 0.18560 | 0 |
| 10/11/2011 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.17185 | 0.16813 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | | | Foreign Exchange Future | 12.80610 | 12.80950 | 13,893 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 1.18100 | 1.18500 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.70 | C | Foreign Exchange Future | 1.13400 | 1.13700 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 1.22900 | 1.23200 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 12.20 | C | Foreign Exchange Future | 0.68900 | 0.69300 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.30 | C | Foreign Exchange Future | 1.51900 | 1.52300 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.94900 | 0.95200 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 1.08700 | 1.09100 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 10.50 | C | Foreign Exchange Future | 2.31000 | 2.31400 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 10.70 | C | Foreign Exchange Future | 2.11100 | 2.11500 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 10.70 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 10.50 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.03100 | 0.03200 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 0.04300 | 0.04300 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.30 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 12.20 | P | Foreign Exchange Future | 0.08300 | 0.08400 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | £ / R On 19 December 2011 | 11.70 | P | Foreign Exchange Future | 0.02800 | 0.02800 | 0 |
| 10/11/2011 | £ / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.02500 | 0.02600 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.95210 | 12.95320 | 3,978 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.60100 | 1.60400 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.55600 | 1.56000 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.64600 | 1.64900 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.51200 | 1.51600 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.23400 | 1.23700 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 2.01300 | 2.01600 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.30800 | 1.31200 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.96500 | 0.96500 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.69100 | 1.69400 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 2.10700 | 2.10900 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.38500 | 1.38900 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 1.16200 | 1.16500 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.92000 | 1.92300 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.06800 | 0.07000 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.21000 | 0.21200 | 768 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.13300 | 0.13600 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.05500 | 0.05600 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.08900 | 0.09100 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.31300 | 0.31200 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.15600 | 0.15900 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.06100 | 0.06300 | 768 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.18200 | 0.18400 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.11000 | 0.11300 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.09400 | 0.09600 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.10400 | 0.10700 | 0 |
| 10/11/2011 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.09900 | 0.10100 | 0 |
| 10/11/2011 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.08630 | 13.08220 | 2,832 |
| 10/11/2011 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.52100 | 1.52400 | 0 |
| 10/11/2011 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.48700 | 1.49000 | 0 |
| 10/11/2011 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.55500 | 1.55900 | 0 |
| 10/11/2011 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.26900 | 0.27700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.30100 | 0.30800 | 0 |
| 10/11/2011 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.28500 | 0.29200 | 0 |
| 10/11/2011 | ¥ / R On 19 December 2011 | | | Foreign Exchange Future | 0.10360 | 0.10360 | 5,415 |
| 10/11/2011 | ¥ / R On 19 December 2011 | 0.08 | C | Foreign Exchange Future | 0.02361 | 0.02361 | 0 |
| 10/11/2011 | ¥ / R On 19 December 2011 | 0.09 | C | Foreign Exchange Future | 0.01365 | 0.01364 | 0 |
| 10/11/2011 | ¥ / R On 19 December 2011 | 0.07 | C | Foreign Exchange Future | 0.03360 | 0.03360 | 0 |
| 10/11/2011 | ¥ / R On 19 December 2011 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | ¥ / R On 19 December 2011 | 0.09 | P | Foreign Exchange Future | 0.00005 | 0.00004 | 0 |
| 10/11/2011 | ¥ / R On 19 December 2011 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 10/11/2011 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10510 | 0.10510 | 6 |
| 10/11/2011 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01578 | 0.01576 | 0 |
| 10/11/2011 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02517 | 0.02516 | 0 |
| 10/11/2011 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00854 | 0.00848 | 0 |
| 10/11/2011 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00344 | 0.00338 | 0 |
| 10/11/2011 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00007 | 0.00006 | 0 |
| 10/11/2011 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00068 | 0.00066 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | | | Foreign Exchange Future | 10.92250 | 10.91510 | 22,353 |
| 10/11/2011 | € / R On 19 December 2011 | 9.80 | C | Foreign Exchange Future | 1.13000 | 1.12300 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.85 | C | Foreign Exchange Future | 1.08100 | 1.07500 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.75 | C | Foreign Exchange Future | 1.17900 | 1.17200 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.00 | C | Foreign Exchange Future | 0.93800 | 0.93200 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.55 | C | Foreign Exchange Future | 1.37600 | 1.36900 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.30 | C | Foreign Exchange Future | 1.62400 | 1.61700 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 1.52500 | 1.51800 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.75 | C | Foreign Exchange Future | 0.07700 | 0.07600 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.95 | C | Foreign Exchange Future | 0.98500 | 0.97900 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.60 | C | Foreign Exchange Future | 0.09500 | 0.09500 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.50 | C | Foreign Exchange Future | 1.42600 | 1.41900 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.00 | C | Foreign Exchange Future | 0.24100 | 0.24200 | 8,220 |
| 10/11/2011 | € / R On 19 December 2011 | 10.25 | C | Foreign Exchange Future | 0.70900 | 0.70500 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.65 | C | Foreign Exchange Future | 0.08900 | 0.08800 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.35 | C | Foreign Exchange Future | 0.62200 | 0.62000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | € / R On 19 December 2011 | 10.05 | C | Foreign Exchange Future | 0.89100 | 0.88500 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.60 | C | Foreign Exchange Future | 1.32700 | 1.32000 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.20 | C | Foreign Exchange Future | 0.17700 | 0.17600 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.15 | C | Foreign Exchange Future | 0.79800 | 0.79400 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.30 | C | Foreign Exchange Future | 0.66500 | 0.66200 | 2,740 |
| 10/11/2011 | € / R On 19 December 2011 | 10.95 | C | Foreign Exchange Future | 0.26100 | 0.26100 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.90 | C | Foreign Exchange Future | 0.06200 | 0.06100 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.10 | C | Foreign Exchange Future | 0.84400 | 0.83900 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.10 | P | Foreign Exchange Future | 0.02200 | 0.02400 | 2,740 |
| 10/11/2011 | € / R On 19 December 2011 | 10.30 | P | Foreign Exchange Future | 0.04300 | 0.04700 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.95 | P | Foreign Exchange Future | 0.28900 | 0.29600 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.90 | P | Foreign Exchange Future | 1.04000 | 1.04600 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.15 | P | Foreign Exchange Future | 0.02600 | 0.02900 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.20 | P | Foreign Exchange Future | 0.45500 | 0.46100 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.05 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.35 | P | Foreign Exchange Future | 0.05000 | 0.05500 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.65 | P | Foreign Exchange Future | 0.81700 | 0.82300 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.25 | P | Foreign Exchange Future | 0.03700 | 0.04000 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.00 | P | Foreign Exchange Future | 0.31900 | 0.32700 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 8,220 |
| 10/11/2011 | € / R On 19 December 2011 | 11.60 | P | Foreign Exchange Future | 0.77300 | 0.78000 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.95 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 11.75 | P | Foreign Exchange Future | 0.90500 | 0.91100 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 10.00 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.75 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.85 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 10/11/2011 | € / R On 19 December 2011 | 9.80 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | | | Foreign Exchange Future | 11.06170 | 11.05170 | 9,991 |
| 10/11/2011 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 1.09300 | 1.08900 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 1.05500 | 1.05100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 1.13200 | 1.12700 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 2.03400 | 2.02400 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.98100 | 0.97700 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 1.34100 | 1.33500 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 2.08200 | 2.07200 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 1.25500 | 1.24900 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.75000 | 0.74700 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.67000 | 0.66700 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.94500 | 0.94100 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.51200 | 0.50900 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.37900 | 0.37600 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.59700 | 0.59400 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.31600 | 0.31300 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.57400 | 0.57100 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.56500 | 1.55700 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.44000 | 0.43700 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.67800 | 0.68500 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.05300 | 0.05500 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.46200 | 0.46900 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.00400 | 1.01100 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.43500 | 0.44200 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.81700 | 0.82400 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.55000 | 0.55700 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.18300 | 0.18900 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.35800 | 0.36500 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.28800 | 0.29500 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.09300 | 0.09700 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.07900 | 0.08300 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.16900 | 0.17500 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.02200 | 0.02200 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.12000 | 0.12500 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.14300 | 0.14900 | 0 |
| 10/11/2011 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13100 | 0.13700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | € / R On 18 June 2012 | | | Foreign Exchange Future | 11.19380 | 11.17970 | 14,099 |
| 10/11/2011 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 1.09600 | 1.08800 | 0 |
| 10/11/2011 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 1.06500 | 1.05700 | 0 |
| 10/11/2011 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 1.12800 | 1.12100 | 0 |
| 10/11/2011 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.28400 | 0.29100 | 0 |
| 10/11/2011 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.32100 | 0.32700 | 0 |
| 10/11/2011 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.30200 | 0.30800 | 0 |
| 10/11/2011 | € / R On 17 September 2012 | | | Foreign Exchange Future | 11.32160 | 11.30350 | 250 |
| 10/11/2011 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 1.10600 | 1.09500 | 0 |
| 10/11/2011 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 1.07700 | 1.06600 | 0 |
| 10/11/2011 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 1.13500 | 1.12500 | 0 |
| 10/11/2011 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.48900 | 0.49700 | 0 |
| 10/11/2011 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.53100 | 0.53800 | 0 |
| 10/11/2011 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.51000 | 0.51700 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | | | Foreign Exchange Future | 8.12560 | 8.16190 | 10,006 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | C | Foreign Exchange Future | 1.47700 | 1.51300 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | C | Foreign Exchange Future | 1.42700 | 1.46400 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | C | Foreign Exchange Future | 1.52700 | 1.56300 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | C | Foreign Exchange Future | 0.65300 | 0.68700 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.83600 | 0.87400 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 7.50 | P | Foreign Exchange Future | 0.02700 | 0.02500 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 6.70 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 10/11/2011 | AU\$ / R On 19 December 2011 | 6.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.14710 | 8.18130 | 22,681 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.97100 | 1.00100 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.92900 | 0.95900 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.01400 | 1.04400 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.84800 | 0.87700 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.23500 | 1.26700 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.59300 | 0.61800 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.80900 | 0.83700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.19000 | 1.22100 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.50200 | 0.52500 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.95500 | 1.98900 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.25500 | 0.24400 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.04300 | 0.04000 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.11200 | 0.10600 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.19600 | 0.18700 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.03800 | 0.03600 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.10100 | 0.09600 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.06700 | 0.06300 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.08200 | 0.07800 | 0 |
| 10/11/2011 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.07400 | 0.07000 | 0 |
| 10/11/2011 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.17870 | 8.20730 | 6,167 |
| 10/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.77400 | 0.79600 | 0 |
| 10/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.80700 | 0.82900 | 0 |
| 10/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.74200 | 0.76300 | 0 |
| 10/11/2011 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.26300 | 0.25600 | 0 |
| 10/11/2011 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.22800 | 0.22200 | 0 |
| 10/11/2011 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.24500 | 0.23900 | 0 |
| 10/11/2011 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.18340 | 9.18870 | 0 |
| 10/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.28200 | 2.28800 | 0 |
| 10/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.24300 | 2.24800 | 0 |
| 10/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.32200 | 2.32800 | 0 |
| 10/11/2011 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.38900 | 0.38900 | 0 |
| 10/11/2011 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.41000 | 0.40900 | 0 |
| 10/11/2011 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.39900 | 0.39900 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | | | Foreign Exchange Future | 7.86490 | 7.87050 | 15 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.25 | C | Foreign Exchange Future | 0.62900 | 0.63400 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.30 | C | Foreign Exchange Future | 0.58300 | 0.58700 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.20 | C | Foreign Exchange Future | 0.67600 | 0.68100 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 0.29900 | 0.30400 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 6.80 | C | Foreign Exchange Future | 1.06700 | 1.07200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.60 | C | Foreign Exchange Future | 0.33400 | 0.33900 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 6.85 | C | Foreign Exchange Future | 1.01700 | 1.02300 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.40 | C | Foreign Exchange Future | 0.49300 | 0.49800 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.45 | C | Foreign Exchange Future | 0.45100 | 0.45500 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 6.90 | C | Foreign Exchange Future | 0.96800 | 0.97300 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 6.90 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.45 | P | Foreign Exchange Future | 0.03600 | 0.03500 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.40 | P | Foreign Exchange Future | 0.02800 | 0.02800 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 6.85 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.60 | P | Foreign Exchange Future | 0.06900 | 0.06900 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 6.80 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.08400 | 0.08400 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.20 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.30 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 10/11/2011 | CAD/ R On 19 December 2011 | 7.25 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 10/11/2011 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.94820 | 7.95170 | 0 |
| 10/11/2011 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.54500 | 0.54700 | 0 |
| 10/11/2011 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.51300 | 0.51500 | 0 |
| 10/11/2011 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.58000 | 0.58200 | 0 |
| 10/11/2011 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.13200 | 0.13000 | 0 |
| 10/11/2011 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.16500 | 0.16300 | 0 |
| 10/11/2011 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.14700 | 0.14500 | 0 |
| 10/11/2011 | CF CANDO CAAK On 19 December 2011 | | | Can-Do Future | 0.10280 | 0.10300 | 12,659 |
| 10/11/2011 | CF CANDO CAAL On 19 December 2011 | | | Can-Do Future | 0.10320 | 0.10410 | 18,519 |
| 10/11/2011 | CF CANDO CAAM On 19 December 2011 | | | Can-Do Future | 0.17590 | 0.17410 | 12,423 |
| 10/11/2011 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.39100 | 0.39240 | 100,000 |
| 10/11/2011 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.13440 | 0.13170 | 100,000 |
| 10/11/2011 | CF CANDO CAAP On 19 December 2011 | | | Can-Do Future | 0.20300 | 0.20090 | 12,346 |
| 10/11/2011 | CF CANDO CAAR On 19 December 2011 | | | Can-Do Future | 0.10580 | 0.10650 | 18,750 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.07790 | 0.07820 | 12,500 |
| 10/11/2011 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.06870 | 0.06890 | 12,500 |
| 10/11/2011 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.07950 | 0.07860 | 19,481 |
| 10/11/2011 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.10440 | 0.10340 | 12,987 |
| 10/11/2011 | CHF / R On 19 December 2011 | | | Foreign Exchange Future | 8.87460 | 8.89020 | 47 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.30 | C | Foreign Exchange Future | 0.62500 | 0.63100 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.35 | C | Foreign Exchange Future | 0.58600 | 0.59000 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.25 | C | Foreign Exchange Future | 0.66600 | 0.67300 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.50 | C | Foreign Exchange Future | 0.47800 | 0.47800 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.15 | C | Foreign Exchange Future | 0.75200 | 0.76100 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 7.90 | C | Foreign Exchange Future | 0.98300 | 0.99800 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.55 | C | Foreign Exchange Future | 0.44600 | 0.44400 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.90 | C | Foreign Exchange Future | 0.26600 | 0.25900 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 9.40 | C | Foreign Exchange Future | 0.12500 | 0.11900 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 9.15 | C | Foreign Exchange Future | 0.18200 | 0.17500 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.45 | C | Foreign Exchange Future | 0.51200 | 0.51300 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.00 | C | Foreign Exchange Future | 0.88700 | 0.89900 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 7.75 | C | Foreign Exchange Future | 1.13100 | 1.14600 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.80 | C | Foreign Exchange Future | 0.30900 | 0.30400 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 7.65 | C | Foreign Exchange Future | 1.22900 | 1.24500 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.70 | C | Foreign Exchange Future | 0.35900 | 0.35500 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.95 | C | Foreign Exchange Future | 0.24700 | 0.24000 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.60 | C | Foreign Exchange Future | 0.41500 | 0.41300 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 9.45 | C | Foreign Exchange Future | 0.11600 | 0.10900 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 9.20 | C | Foreign Exchange Future | 0.16900 | 0.16200 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 9.20 | P | Foreign Exchange Future | 0.49400 | 0.47200 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 9.45 | P | Foreign Exchange Future | 0.69100 | 0.66900 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.60 | P | Foreign Exchange Future | 0.14000 | 0.12300 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.95 | P | Foreign Exchange Future | 0.32200 | 0.30000 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.70 | P | Foreign Exchange Future | 0.18400 | 0.16500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | CHF / R On 19 December 2011 | 7.65 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.80 | P | Foreign Exchange Future | 0.23400 | 0.21400 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.00 | P | Foreign Exchange Future | 0.01200 | 0.00900 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.45 | P | Foreign Exchange Future | 0.08700 | 0.07300 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 9.15 | P | Foreign Exchange Future | 0.45700 | 0.43500 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 9.40 | P | Foreign Exchange Future | 0.65000 | 0.62900 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.90 | P | Foreign Exchange Future | 0.29100 | 0.26900 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.55 | P | Foreign Exchange Future | 0.12100 | 0.10400 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 7.90 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.15 | P | Foreign Exchange Future | 0.02700 | 0.02100 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.50 | P | Foreign Exchange Future | 0.10300 | 0.08800 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.25 | P | Foreign Exchange Future | 0.04100 | 0.03300 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.35 | P | Foreign Exchange Future | 0.06100 | 0.05000 | 0 |
| 10/11/2011 | CHF / R On 19 December 2011 | 8.30 | P | Foreign Exchange Future | 0.05000 | 0.04100 | 0 |
| 10/11/2011 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 9.00340 | 9.01730 | 0 |
| 10/11/2011 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.69900 | 0.68800 | 0 |
| 10/11/2011 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.67200 | 0.66100 | 0 |
| 10/11/2011 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.72600 | 0.71600 | 0 |
| 10/11/2011 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.27300 | 0.24900 | 0 |
| 10/11/2011 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.31900 | 0.29400 | 0 |
| 10/11/2011 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.29600 | 0.27100 | 0 |
| 10/11/2011 | PULA / R On 19 December 2011 | | | Foreign Exchange Future | 1.09370 | 1.08920 | 0 |
| 10/11/2011 | PULA / R On 19 December 2011 | 1.09 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | PULA / R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | PULA / R On 19 December 2011 | 1.08 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 10/11/2011 | PULA / R On 19 December 2011 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | PULA / R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 10/11/2011 | PULA / R On 19 December 2011 | 1.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 10/11/2011 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/11/2011 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|----------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------------|
| 10/11/2011 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 10/11/2011 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/11/2011 | RAIN On 19 December 2011 | | | Foreign Exchange Future | 16,120.34000 | 16,126.38000 | 0 |
| 10/11/2011 | YUAN/R On 19 December 2011 | | | Foreign Exchange Future | 1.26720 | 1.26980 | 0 |
| 10/11/2011 | YUAN/R On 19 December 2011 | 1.10 | C | Foreign Exchange Future | 0.16870 | 0.17120 | 0 |
| 10/11/2011 | YUAN/R On 19 December 2011 | 1.15 | C | Foreign Exchange Future | 0.12100 | 0.12310 | 0 |
| 10/11/2011 | YUAN/R On 19 December 2011 | 1.05 | C | Foreign Exchange Future | 0.21780 | 0.22040 | 0 |
| 10/11/2011 | YUAN/R On 19 December 2011 | 1.05 | P | Foreign Exchange Future | 0.00060 | 0.00060 | 0 |
| 10/11/2011 | YUAN/R On 19 December 2011 | 1.15 | P | Foreign Exchange Future | 0.00380 | 0.00330 | 0 |
| 10/11/2011 | YUAN/R On 19 December 2011 | 1.10 | P | Foreign Exchange Future | 0.00150 | 0.00140 | 0 |
| 10/11/2011 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.28360 | 1.28600 | 0 |
| 10/11/2011 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11690 | 0.11820 | 0 |
| 10/11/2011 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15170 | 0.15330 | 0 |
| 10/11/2011 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08820 | 0.08910 | 0 |
| 10/11/2011 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05460 | 0.05310 | 0 |
| 10/11/2011 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.01810 | 0.01730 | 0 |
| 10/11/2011 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.03330 | 0.03220 | 0 |
| Future Open Interest | | | | | | | 765,966.00 |
| Option Open Interest | | | | | | | 301,419.00 |
| Grand Total | | | | | | | 1,067,385.00 |