



Currency Futures & Options Monthly Statistics

From: 03/01/2012 To: 03/01/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.14350 | 8.19600 | 234,290 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.12400 | 1.17600 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.07600 | 1.12800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.17200 | 1.22400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.15800 | 1.21100 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.01600 | 1.06800 | 30,100 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.92300 | 0.97400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.35200 | 1.40400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.96900 | 1.02100 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.40100 | 1.45300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.66800 | 0.71500 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.41000 | 0.44600 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.78900 | 0.83800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.26300 | 0.29100 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.45000 | 1.50200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.24700 | 0.27400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.30300 | 1.35600 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.38500 | 0.42000 | 5,000 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.06300 | 1.11500 | 10,000 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.49900 | 1.55100 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.74700 | 0.79600 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.29800 | 0.32900 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.46400 | 0.50300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.11000 | 1.16300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.54800 | 1.60100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.49300 | 0.53400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.36100 | 0.39500 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.43600 | 0.47400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.31800 | 0.34900 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.06900 | 0.00000 | 2,000 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.17100 | 0.19100 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.15200 | 0.17000 | 15,860 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.16200 | 0.18000 | 366 |
| 03/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.08800 | 0.00000 | 2,000 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.59700 | 1.65000 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.64700 | 1.70000 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.79600 | 1.84900 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.04500 | 2.09800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.21800 | 0.24200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.20500 | 0.22800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.14400 | 0.16100 | 4,853 |
| 03/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.11500 | 0.12900 | 100 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.18200 | 0.20300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.83100 | 0.88300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.87700 | 0.92800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.25500 | 1.30700 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.55800 | 0.60200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.33900 | 0.37200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.70700 | 0.75500 | 5,000 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.74600 | 1.79900 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.99500 | 2.04800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.63000 | 0.67600 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.28000 | 0.30900 | 6,620 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.94500 | 1.99800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.20600 | 1.25900 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.52400 | 0.56700 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.23200 | 0.25800 | 4,850 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.69700 | 1.74900 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.59300 | 0.63900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.10000 | 0.09300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.48900 | 0.46200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.13100 | 0.12100 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.38700 | 0.36300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.08700 | 0.08000 | 13,860 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.06400 | 0.05900 | 2,420 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.29600 | 0.27600 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.11500 | 0.10600 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.03400 | 0.03200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.03800 | 0.03700 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.63900 | 0.60700 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.80100 | 0.76500 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.97200 | 0.93300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.56200 | 0.53200 | 190 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.52500 | 0.49600 | 250 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 2,420 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.42600 | 0.00000 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.19500 | 0.00000 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.71900 | 0.68400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.67800 | 0.64500 | 176 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.75900 | 0.72400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.32500 | 0.30300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.19300 | 0.17800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.26800 | 0.24900 | 4,620 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.15000 | 0.13800 | 250 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.17100 | 0.15700 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.35500 | 0.33300 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.05400 | 0.05000 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.24200 | 0.22400 | 7,051 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.45400 | 0.42800 | 250 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 10,000 |
| 03/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.42000 | 0.39500 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.04600 | 0.04200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.21700 | 0.20000 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.07500 | 0.06900 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.02600 | 0.02500 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.03000 | 0.02800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 1,000 |
| 03/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 0 |
| 03/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.24760 | 8.30190 | 27,023 |
| 03/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.08900 | 1.13600 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.04800 | 1.09500 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.13000 | 1.17800 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.56200 | 0.59200 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.52700 | 1.57900 | 4,850 |
| 03/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.41600 | 0.44100 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.37300 | 0.39500 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.34700 | 0.36700 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.84900 | 0.81500 | 132 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.77500 | 0.74300 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.66800 | 0.63900 | 200 |
| 03/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.41400 | 0.39000 | 132 |
| 03/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.02900 | 0.02700 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.08200 | 0.07600 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.10000 | 0.09300 | 0 |
| 03/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.09100 | 0.08400 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.34620 | 8.40000 | 6,256 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.27600 | 1.32000 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.23800 | 1.28100 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.50000 | 0.51700 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.40400 | 0.41800 | 5,500 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.31500 | 1.36000 | 16,000 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.20000 | 1.24300 | 37,000 |
| 03/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.42600 | 0.44000 | 360 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.83200 | 0.86000 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.55900 | 0.57800 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.81300 | 0.77800 | 4,000 |
| 03/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.25800 | 1.21800 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.38600 | 0.36000 | 360 |
| 03/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.18000 | 1.14000 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.11900 | 0.11000 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.15400 | 0.14300 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.95400 | 0.91700 | 1,500 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.14200 | 0.13100 | 0 |
| 03/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.13000 | 0.12000 | 0 |
| 03/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.44050 | 8.49590 | 0 |
| 03/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.08700 | 1.11800 | 0 |
| 03/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.56700 | 0.58400 | 540 |
| 03/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.94100 | 0.96700 | 300 |
| 03/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.06100 | 1.09100 | 0 |
| 03/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.11400 | 1.14600 | 0 |
| 03/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.32400 | 0.30000 | 0 |
| 03/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.50100 | 0.47100 | 540 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.37100 | 0.34500 | 0 |
| 03/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.22700 | 1.18800 | 0 |
| 03/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.34700 | 0.32200 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.52230 | 8.57770 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.10500 | 1.13100 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.08300 | 1.10800 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.12700 | 1.15500 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.70000 | 0.71900 | 180 |
| 03/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.04100 | 1.06500 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.61900 | 0.58700 | 180 |
| 03/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.50500 | 0.47700 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.27800 | 1.24100 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.56100 | 0.53000 | 0 |
| 03/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.53300 | 0.50300 | 0 |
| 03/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.73860 | 8.79490 | 659 |
| 03/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 1.08000 | 1.10600 | 0 |
| 03/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 1.06400 | 1.09000 | 0 |
| 03/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 1.09600 | 1.12300 | 0 |
| 03/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.28500 | 1.25600 | 0 |
| 03/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.35300 | 1.32300 | 0 |
| 03/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.31900 | 1.28900 | 0 |
| 03/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.24660 | 9.30180 | 0 |
| 03/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.81700 | 1.84200 | 0 |
| 03/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.79900 | 1.82400 | 0 |
| 03/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.83700 | 1.86100 | 0 |
| 03/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.01400 | 2.04300 | 200 |
| 03/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 1.04000 | 1.00900 | 0 |
| 03/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.76700 | 0.74100 | 0 |
| 03/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.10200 | 1.07200 | 0 |
| 03/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.07000 | 1.04000 | 0 |
| 03/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.37340 | 10.42860 | 0 |
| 03/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.52800 | 2.55800 | 0 |
| 03/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.50900 | 2.54000 | 0 |
| 03/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.54600 | 2.57600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.32300 | 1.29700 | 0 |
| 03/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.38600 | 1.36100 | 0 |
| 03/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.35500 | 1.32900 | 0 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.14350 | 8.19600 | 801 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.66784 | 0.71485 | 0 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.62996 | 0.67614 | 0 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.70696 | 0.75472 | 0 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.29836 | 0.32853 | 80 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.06346 | 0.05872 | 0 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.35486 | 0.33253 | 0 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.08646 | 0.08014 | 0 |
| 03/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.07434 | 0.06885 | 0 |
| 03/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.24760 | 8.30190 | 0 |
| 03/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.46609 | 0.49270 | 0 |
| 03/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.44879 | 0.47457 | 0 |
| 03/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.48415 | 0.51160 | 0 |
| 03/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.53655 | 0.50970 | 0 |
| 03/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.60119 | 0.57267 | 0 |
| 03/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.56849 | 0.54080 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.68790 | 12.63350 | 10,615 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.27200 | 1.22400 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.22600 | 1.17900 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.31900 | 1.27000 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.18100 | 1.13500 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.87900 | 0.84000 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.70700 | 1.65500 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.96200 | 0.92100 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.59400 | 0.56800 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.36700 | 1.31700 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.15300 | 0.15000 | 9,000 |
| 03/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.32800 | 0.31700 | 3,000 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.83900 | 0.80100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.45500 | 0.43700 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.80400 | 1.75300 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.04800 | 1.00500 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.60900 | 1.55800 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.79900 | 0.76300 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.11100 | 0.13000 | 768 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.02100 | 0.02500 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.06000 | 0.07200 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.31700 | 0.35400 | 3,000 |
| 03/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.49000 | 0.53400 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.10100 | 0.11800 | 9,000 |
| 03/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.01500 | 1.06700 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02900 | 0.03400 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.20600 | 0.23500 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.07400 | 0.08800 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01900 | 0.02200 | 768 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.09100 | 0.10700 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.04300 | 0.05200 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.03100 | 0.03700 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.03800 | 0.04600 | 0 |
| 03/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.03400 | 0.04100 | 0 |
| 03/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.83710 | 12.78430 | 2,980 |
| 03/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.20400 | 1.17000 | 0 |
| 03/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.23900 | 1.20400 | 0 |
| 03/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.16900 | 1.13600 | 0 |
| 03/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.23200 | 0.25200 | 0 |
| 03/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.20200 | 0.22000 | 0 |
| 03/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.21700 | 0.23600 | 0 |
| 03/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.97710 | 12.92420 | 0 |
| 03/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.72000 | 0.72300 | 0 |
| 03/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.70400 | 0.70700 | 0 |
| 03/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.73600 | 0.73800 | 0 |
| 03/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.15900 | 1.21400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.22700 | 1.28300 | 0 |
| 03/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.19300 | 1.24900 | 0 |
| 03/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10630 | 0.10590 | 4,421 |
| 03/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01638 | 0.01600 | 0 |
| 03/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00746 | 0.00739 | 0 |
| 03/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02632 | 0.02593 | 0 |
| 03/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00003 | 0 |
| 03/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00116 | 0.00149 | 0 |
| 03/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00008 | 0.00010 | 0 |
| 03/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10790 | 0.10750 | 0 |
| 03/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00657 | 0.00649 | 0 |
| 03/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00369 | 0.00368 | 0 |
| 03/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01195 | 0.01174 | 0 |
| 03/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00205 | 0.00224 | 0 |
| 03/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01379 | 0.01418 | 0 |
| 03/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00667 | 0.00699 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.61900 | 10.60230 | 21,377 |
| 03/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.62600 | 0.62100 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.59000 | 0.58600 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.66300 | 0.65700 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.57900 | 1.56500 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.52200 | 0.52000 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.87100 | 0.86200 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.62800 | 1.61300 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.78500 | 0.77800 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.32500 | 0.32800 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.26700 | 0.27100 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.49000 | 0.48900 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.16800 | 0.17300 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.10300 | 0.10800 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.21900 | 0.22300 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.07800 | 0.08200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.20500 | 0.20900 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.09600 | 1.08400 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.13100 | 0.13600 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.25000 | 0.25400 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.19200 | 0.19600 | 3,400 |
| 03/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.09200 | 0.09600 | 10,200 |
| 03/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.07300 | 1.09400 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.43100 | 0.45200 | 3,400 |
| 03/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.57300 | 0.59400 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.81200 | 0.83400 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.02700 | 0.03200 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.53600 | 0.55700 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.20900 | 1.23000 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.50000 | 0.52100 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.98400 | 1.00600 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.64900 | 0.67100 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.17100 | 0.18700 | 10,200 |
| 03/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.39800 | 0.41900 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.30600 | 0.32600 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.06600 | 0.07600 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.05200 | 0.06000 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.15300 | 0.16800 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09400 | 0.10500 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.12100 | 0.13400 | 0 |
| 03/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.10700 | 0.11900 | 0 |
| 03/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.76740 | 10.75440 | 14,005 |
| 03/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.71000 | 0.71000 | 0 |
| 03/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.68400 | 0.68400 | 0 |
| 03/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.73700 | 0.73600 | 0 |
| 03/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.32000 | 0.33200 | 0 |
| 03/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.36700 | 0.38000 | 0 |
| 03/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.34300 | 0.35600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.91220 | 10.90060 | 350 |
| 03/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.78600 | 0.78500 | 0 |
| 03/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.77600 | 0.77400 | 0 |
| 03/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.76100 | 0.76000 | 0 |
| 03/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.62400 | 0.63500 | 0 |
| 03/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.53900 | 0.54900 | 0 |
| 03/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.59900 | 0.61000 | 0 |
| 03/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.33560 | 11.33880 | 500 |
| 03/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 1.21400 | 1.22200 | 0 |
| 03/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 1.19800 | 1.20500 | 0 |
| 03/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 1.23100 | 1.23900 | 0 |
| 03/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.33800 | 1.34300 | 0 |
| 03/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.40500 | 1.40900 | 0 |
| 03/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.37100 | 1.37600 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.36100 | 8.24870 | 28,248 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.12800 | 1.02300 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.08000 | 0.97600 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.17600 | 1.07000 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.98500 | 0.88300 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.41900 | 1.31000 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.67500 | 0.58900 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.93800 | 0.83700 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.37000 | 1.26200 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.55700 | 0.48000 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.16200 | 2.05100 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.09600 | 0.13100 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02700 | 0.03800 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.06400 | 0.09000 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02400 | 0.03400 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01500 | 0.02100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01900 | 0.02700 | 0 |
| 03/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01700 | 0.02400 | 0 |
| 03/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.39430 | 8.28560 | 6,933 |
| 03/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.87500 | 0.79700 | 0 |
| 03/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.91300 | 0.83300 | 0 |
| 03/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.83800 | 0.76200 | 0 |
| 03/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.14400 | 0.17600 | 0 |
| 03/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.11900 | 0.14700 | 0 |
| 03/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.13100 | 0.16100 | 0 |
| 03/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.42810 | 8.32160 | 2,298 |
| 03/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.62400 | 0.57500 | 0 |
| 03/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.60000 | 0.55200 | 0 |
| 03/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.64900 | 0.59900 | 0 |
| 03/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.40700 | 0.46400 | 0 |
| 03/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.45800 | 0.51700 | 0 |
| 03/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.43200 | 0.49000 | 0 |
| 03/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.46550 | 9.34170 | 0 |
| 03/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.52400 | 2.41500 | 0 |
| 03/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.48300 | 2.37500 | 0 |
| 03/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.56500 | 2.45500 | 0 |
| 03/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.35000 | 0.36300 | 0 |
| 03/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.36800 | 0.38300 | 0 |
| 03/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.35900 | 0.37300 | 0 |
| 03/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.04780 | 8.00870 | 10 |
| 03/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.53500 | 0.50700 | 0 |
| 03/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.57800 | 0.54800 | 0 |
| 03/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.49400 | 0.46700 | 0 |
| 03/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.04600 | 0.05800 | 0 |
| 03/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03000 | 0.03900 | 0 |
| 03/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03700 | 0.04800 | 0 |
| 03/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.13650 | 8.09860 | 0 |
| 03/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.33900 | 0.32600 | 0 |
| 03/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.36100 | 0.34600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.32000 | 0.30700 | 0 |
| 03/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.38400 | 0.40800 | 0 |
| 03/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.32500 | 0.34700 | 0 |
| 03/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.35300 | 0.37700 | 0 |
| 03/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.32950 | 0.35760 | 100,000 |
| 03/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.11490 | 0.10230 | 100,000 |
| 03/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.13790 | 0.14750 | 12,500 |
| 03/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.11130 | 0.11630 | 12,500 |
| 03/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.04540 | 0.04090 | 19,481 |
| 03/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.08250 | 0.07380 | 12,987 |
| 03/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.72590 | 8.72900 | 223 |
| 03/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.36700 | 0.35500 | 0 |
| 03/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.39200 | 0.38100 | 0 |
| 03/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.34300 | 0.33100 | 0 |
| 03/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.26700 | 0.25200 | 0 |
| 03/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.21600 | 0.20200 | 0 |
| 03/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.24100 | 0.22600 | 0 |
| 03/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.85750 | 8.86420 | 0 |
| 03/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.44400 | 0.45000 | 0 |
| 03/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.46000 | 0.46700 | 0 |
| 03/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.42800 | 0.43400 | 0 |
| 03/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.72100 | 0.72000 | 0 |
| 03/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.65300 | 0.65300 | 0 |
| 03/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.68700 | 0.68600 | 0 |
| 03/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.39850 | 6.30570 | 0 |
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.22800 | 0.18100 | 0 |
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.23400 | 0.18600 | 0 |
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.22200 | 0.17600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.11700 | 0.16400 | 0 |
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.10900 | 0.15400 | 0 |
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.11300 | 0.15900 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.44270 | 6.34980 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.37100 | 0.32100 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.34500 | 0.29700 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.39800 | 0.34500 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.20500 | 0.24500 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.25200 | 0.29700 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.22800 | 0.27100 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.29190 | 1.30010 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10590 | 0.11370 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.07200 | 0.07900 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14700 | 0.15520 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00510 | 0.00510 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.03010 | 0.02890 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01400 | 0.01360 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.30570 | 1.31410 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.17240 | 0.18020 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.21380 | 0.22200 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.13630 | 0.14340 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03060 | 0.02930 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00810 | 0.00790 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01670 | 0.01610 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------|-----------------------------|--------|--------------|---------|-----------|---------------------------------|-------------------|
| | Future Open Interest | | | | | | 618,457.00 |
| | Option Open Interest | | | | | | 254,026.00 |
| | Grand Total | | | | | | 872,483.00 |