



Currency Futures & Options Weekly Statistics

From: 09/01/2012 To: 09/01/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 10.50920 | 10.49650 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.10 | C | Foreign Exchange Future | 2.17000 | 2.15800 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.15 | C | Foreign Exchange Future | 2.12000 | 2.10800 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.20 | C | Foreign Exchange Future | 2.07000 | 2.05900 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.35 | C | Foreign Exchange Future | 1.92100 | 1.90900 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.40 | C | Foreign Exchange Future | 1.87100 | 1.85900 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.45 | C | Foreign Exchange Future | 1.82100 | 1.81000 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.50 | C | Foreign Exchange Future | 1.77100 | 1.76000 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 2,420 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.55 | C | Foreign Exchange Future | 1.72200 | 1.71000 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.60 | C | Foreign Exchange Future | 1.67200 | 1.66000 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.65 | C | Foreign Exchange Future | 1.62200 | 1.61100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.70 | C | Foreign Exchange Future | 1.57300 | 1.56100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 10,000 |
| 09/01/2012 | \$ / R On 18-June-12 | 6.75 | C | Foreign Exchange Future | 1.64400 | 1.63500 | 4,850 |
| 09/01/2012 | \$ / R On 18-June-12 | 6.75 | P | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.80 | C | Foreign Exchange Future | 1.47400 | 1.46300 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 19-March-12 | 6.85 | C | Foreign Exchange Future | 1.42400 | 1.41400 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.85 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.90 | C | Foreign Exchange Future | 1.37500 | 1.36500 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.90 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.95 | C | Foreign Exchange Future | 1.32500 | 1.31600 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.95 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.99 | C | Foreign Exchange Future | 1.29000 | 1.28100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 6.99 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 1.27600 | 1.26700 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 1,000 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.04 | C | Foreign Exchange Future | 1.24100 | 1.23200 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.04 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.05 | C | Foreign Exchange Future | 1.22700 | 1.21800 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.05 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.09 | C | Foreign Exchange Future | 1.19200 | 1.18400 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.09 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.10 | C | Foreign Exchange Future | 1.17800 | 1.17000 | 10,000 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.10 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 1.41400 | 1.41000 | 16,000 |
| 09/01/2012 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.08000 | 0.09100 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 1.37200 | 1.36800 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.08800 | 0.09900 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 1.33000 | 1.32800 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.09600 | 0.10900 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 1.29000 | 1.28800 | 37,000 |
| 09/01/2012 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.10600 | 0.11900 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.35 | C | Foreign Exchange Future | 0.93600 | 0.93200 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.35 | P | Foreign Exchange Future | 0.01700 | 0.02500 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 0.88800 | 0.88500 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.01900 | 0.02800 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.84100 | 0.83900 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.02200 | 0.03200 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.50 | C | Foreign Exchange Future | 0.79600 | 0.79600 | 5,000 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.50 | P | Foreign Exchange Future | 0.02700 | 0.03900 | 2,420 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.75200 | 0.75400 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.03300 | 0.04700 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.60 | C | Foreign Exchange Future | 0.71000 | 0.71300 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.60 | P | Foreign Exchange Future | 0.04100 | 0.05600 | 13,860 |
| 09/01/2012 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 1.17900 | 1.17800 | 0 |
| 09/01/2012 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.24000 | 0.25800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 1.14600 | 1.14800 | 0 |
| 09/01/2012 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.25700 | 0.27800 | 0 |
| 09/01/2012 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 1.11400 | 1.11900 | 0 |
| 09/01/2012 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.27500 | 0.29900 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.80 | C | Foreign Exchange Future | 0.55000 | 0.56000 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.80 | P | Foreign Exchange Future | 0.08100 | 0.10300 | 250 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.85 | C | Foreign Exchange Future | 0.51300 | 0.52600 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 7.85 | P | Foreign Exchange Future | 0.09400 | 0.11900 | 0 |
| 09/01/2012 | \$ / R On 18-March-13 | 7.90 | C | Foreign Exchange Future | 1.16600 | 1.17700 | 0 |
| 09/01/2012 | \$ / R On 18-March-13 | 7.90 | P | Foreign Exchange Future | 0.38900 | 0.41900 | 0 |
| 09/01/2012 | \$ / R On 18-March-13 | 7.95 | C | Foreign Exchange Future | 1.14100 | 1.15200 | 0 |
| 09/01/2012 | \$ / R On 18-March-13 | 7.95 | P | Foreign Exchange Future | 0.41400 | 0.44400 | 0 |
| 09/01/2012 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 2.03000 | 2.07500 | 200 |
| 09/01/2012 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.59500 | 0.65300 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.05 | C | Foreign Exchange Future | 0.39000 | 0.40800 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.05 | P | Foreign Exchange Future | 0.17100 | 0.20100 | 4,620 |
| 09/01/2012 | \$ / R On 18-March-13 | 8.10 | C | Foreign Exchange Future | 1.06900 | 1.08300 | 0 |
| 09/01/2012 | \$ / R On 18-March-13 | 8.10 | P | Foreign Exchange Future | 0.49200 | 0.52500 | 180 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.15 | C | Foreign Exchange Future | 0.33800 | 0.35800 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.15 | P | Foreign Exchange Future | 0.21900 | 0.25100 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.20 | C | Foreign Exchange Future | 0.31400 | 0.33500 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.20 | P | Foreign Exchange Future | 0.24500 | 0.27800 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.25 | C | Foreign Exchange Future | 0.29200 | 0.31400 | 6,620 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.25 | P | Foreign Exchange Future | 0.27300 | 0.30700 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.30 | C | Foreign Exchange Future | 0.27200 | 0.29400 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.30 | P | Foreign Exchange Future | 0.30300 | 0.33700 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.35 | C | Foreign Exchange Future | 0.25400 | 0.27600 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.35 | P | Foreign Exchange Future | 0.33500 | 0.36900 | 250 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.40 | C | Foreign Exchange Future | 0.23600 | 0.25900 | 4,850 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.40 | P | Foreign Exchange Future | 0.36700 | 0.40200 | 0 |
| 09/01/2012 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.82900 | 1.88100 | 0 |
| 09/01/2012 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 0.84400 | 0.90900 | 0 |
| 09/01/2012 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.80900 | 1.86200 | 0 |
| 09/01/2012 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 0.87400 | 0.94000 | 0 |
| 09/01/2012 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.79000 | 1.84300 | 0 |
| 09/01/2012 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 0.90500 | 0.97100 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 8.60 | C | Foreign Exchange Future | 0.57100 | 0.59000 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 8.60 | P | Foreign Exchange Future | 0.68700 | 0.72100 | 4,000 |
| 09/01/2012 | \$ / R On 18-June-12 | 8.65 | C | Foreign Exchange Future | 0.37800 | 0.40000 | 0 |
| 09/01/2012 | \$ / R On 18-June-12 | 8.65 | P | Foreign Exchange Future | 0.65100 | 0.68600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 19-March-12 | 8.70 | C | Foreign Exchange Future | 0.15700 | 0.17700 | 366 |
| 09/01/2012 | \$ / R On 19-March-12 | 8.70 | P | Foreign Exchange Future | 0.58800 | 0.62000 | 0 |
| 09/01/2012 | \$ / R On 18-June-12 | 8.75 | C | Foreign Exchange Future | 0.34900 | 0.37100 | 0 |
| 09/01/2012 | \$ / R On 18-June-12 | 8.75 | P | Foreign Exchange Future | 0.72200 | 0.75700 | 132 |
| 09/01/2012 | \$ / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.50700 | 0.52600 | 0 |
| 09/01/2012 | \$ / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.82300 | 0.85700 | 1,500 |
| 09/01/2012 | \$ / R On 13-December-13 | 8.93 | C | Foreign Exchange Future | 1.09500 | 1.13100 | 0 |
| 09/01/2012 | \$ / R On 13-December-13 | 8.93 | P | Foreign Exchange Future | 1.12000 | 1.17300 | 0 |
| 09/01/2012 | \$ / R On 13-December-13 | 8.98 | C | Foreign Exchange Future | 1.07800 | 1.11400 | 0 |
| 09/01/2012 | \$ / R On 13-December-13 | 8.98 | P | Foreign Exchange Future | 1.15300 | 1.20600 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 9.00 | C | Foreign Exchange Future | 0.10700 | 0.12400 | 5,700 |
| 09/01/2012 | \$ / R On 19-March-12 | 9.00 | P | Foreign Exchange Future | 0.83800 | 0.86700 | 0 |
| 09/01/2012 | \$ / R On 13-December-13 | 9.03 | C | Foreign Exchange Future | 1.06100 | 1.09700 | 0 |
| 09/01/2012 | \$ / R On 13-December-13 | 9.03 | P | Foreign Exchange Future | 1.18600 | 1.23900 | 0 |
| 09/01/2012 | \$ / R On 18-March-13 | 9.10 | C | Foreign Exchange Future | 0.70900 | 0.72600 | 180 |
| 09/01/2012 | \$ / R On 18-March-13 | 9.10 | P | Foreign Exchange Future | 1.13200 | 1.16800 | 0 |
| 09/01/2012 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 2.49700 | 2.55300 | 0 |
| 09/01/2012 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.13800 | 1.20700 | 0 |
| 09/01/2012 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 2.47900 | 2.53400 | 0 |
| 09/01/2012 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.17000 | 1.23800 | 0 |
| 09/01/2012 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 2.46100 | 2.51600 | 0 |
| 09/01/2012 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.20200 | 1.27000 | 0 |
| 09/01/2012 | \$ / R On 19-March-12 | 9.50 | C | Foreign Exchange Future | 0.06100 | 0.07300 | 2,000 |
| 09/01/2012 | \$ / R On 19-March-12 | 9.50 | P | Foreign Exchange Future | 1.29200 | 1.31600 | 0 |
| 09/01/2012 | \$ / R MAXI On 18-June-12 | | | Foreign Exchange Future | 8.37750 | 8.36430 | 0 |
| 09/01/2012 | \$ / R MAXI On 19-March-12 | 7.50 | C | Foreign Exchange Future | 0.79625 | 0.79601 | 0 |
| 09/01/2012 | \$ / R MAXI On 19-March-12 | 7.50 | P | Foreign Exchange Future | 0.02715 | 0.03881 | 0 |
| 09/01/2012 | \$ / R MAXI On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.75239 | 0.75380 | 0 |
| 09/01/2012 | \$ / R MAXI On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.03329 | 0.04660 | 0 |
| 09/01/2012 | \$ / R MAXI On 19-March-12 | 7.60 | C | Foreign Exchange Future | 0.70953 | 0.71269 | 0 |
| 09/01/2012 | \$ / R MAXI On 19-March-12 | 7.60 | P | Foreign Exchange Future | 0.04043 | 0.05549 | 0 |
| 09/01/2012 | \$ / R MAXI On 19-March-12 | 8.20 | C | Foreign Exchange Future | 0.31417 | 0.33545 | 80 |
| 09/01/2012 | \$ / R MAXI On 19-March-12 | 8.20 | P | Foreign Exchange Future | 0.24507 | 0.27825 | 0 |
| 09/01/2012 | \$ / R MAXI On 18-June-12 | 8.30 | C | Foreign Exchange Future | 0.50071 | 0.52155 | 0 |
| 09/01/2012 | \$ / R MAXI On 18-June-12 | 8.30 | P | Foreign Exchange Future | 0.42321 | 0.45725 | 0 |
| 09/01/2012 | \$ / R MAXI On 18-June-12 | 8.35 | C | Foreign Exchange Future | 0.48112 | 0.50243 | 0 |
| 09/01/2012 | \$ / R MAXI On 18-June-12 | 8.35 | P | Foreign Exchange Future | 0.45362 | 0.48813 | 0 |
| 09/01/2012 | \$ / R MAXI On 18-June-12 | 8.40 | C | Foreign Exchange Future | 0.46241 | 0.48339 | 0 |
| 09/01/2012 | \$ / R MAXI On 18-June-12 | 8.40 | P | Foreign Exchange Future | 0.48491 | 0.51909 | 0 |
| 09/01/2012 | £ / R On 17-September-12 | | | Foreign Exchange Future | 13.05620 | 13.01900 | 0 |

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|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | £ / R On 19-March-12 | 10.90 | C | Foreign Exchange Future | 1.86300 | 1.83200 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 10.90 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.00 | C | Foreign Exchange Future | 1.76500 | 1.73400 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.00 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 768 |
| 09/01/2012 | £ / R On 19-March-12 | 11.10 | C | Foreign Exchange Future | 1.66700 | 1.63600 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.10 | P | Foreign Exchange Future | 0.01700 | 0.01800 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.35 | C | Foreign Exchange Future | 1.42300 | 1.39300 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.35 | P | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.40 | C | Foreign Exchange Future | 1.37500 | 1.34500 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.40 | P | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.45 | C | Foreign Exchange Future | 1.32700 | 1.29700 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.45 | P | Foreign Exchange Future | 0.02700 | 0.02900 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.50 | C | Foreign Exchange Future | 1.27900 | 1.25100 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.50 | P | Foreign Exchange Future | 0.02900 | 0.03300 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.55 | C | Foreign Exchange Future | 1.23200 | 1.20400 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.55 | P | Foreign Exchange Future | 0.03200 | 0.03600 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.70 | C | Foreign Exchange Future | 1.09300 | 1.06900 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.70 | P | Foreign Exchange Future | 0.04300 | 0.05100 | 0 |
| 09/01/2012 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 1.26100 | 1.25100 | 0 |
| 09/01/2012 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.15600 | 0.18100 | 0 |
| 09/01/2012 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 1.22400 | 1.21500 | 0 |
| 09/01/2012 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.16900 | 0.19500 | 0 |
| 09/01/2012 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 1.18700 | 1.18000 | 0 |
| 09/01/2012 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.18200 | 0.21000 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.95 | C | Foreign Exchange Future | 0.87000 | 0.85300 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 11.95 | P | Foreign Exchange Future | 0.07000 | 0.08500 | 9,000 |
| 09/01/2012 | £ / R On 19-March-12 | 12.00 | C | Foreign Exchange Future | 0.82600 | 0.81100 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 12.00 | P | Foreign Exchange Future | 0.07600 | 0.09300 | 768 |
| 09/01/2012 | £ / R On 19-March-12 | 12.30 | C | Foreign Exchange Future | 0.60300 | 0.60200 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 12.30 | P | Foreign Exchange Future | 0.15300 | 0.18400 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 12.55 | C | Foreign Exchange Future | 0.45600 | 0.46200 | 0 |
| 09/01/2012 | £ / R On 19-March-12 | 12.55 | P | Foreign Exchange Future | 0.25600 | 0.29400 | 3,000 |
| 09/01/2012 | £ / R On 19-March-12 | 12.85 | C | Foreign Exchange Future | 0.32300 | 0.33400 | 3,000 |
| 09/01/2012 | £ / R On 19-March-12 | 12.85 | P | Foreign Exchange Future | 0.42300 | 0.46600 | 0 |
| 09/01/2012 | £ / R On 17-September-12 | 13.40 | C | Foreign Exchange Future | 0.73200 | 0.72900 | 0 |
| 09/01/2012 | £ / R On 17-September-12 | 13.40 | P | Foreign Exchange Future | 1.07600 | 1.11000 | 0 |
| 09/01/2012 | £ / R On 17-September-12 | 13.45 | C | Foreign Exchange Future | 0.71600 | 0.71400 | 0 |
| 09/01/2012 | £ / R On 17-September-12 | 13.45 | P | Foreign Exchange Future | 1.11000 | 1.14500 | 0 |
| 09/01/2012 | £ / R On 17-September-12 | 13.50 | C | Foreign Exchange Future | 0.70100 | 0.69900 | 0 |
| 09/01/2012 | £ / R On 17-September-12 | 13.50 | P | Foreign Exchange Future | 1.14500 | 1.18000 | 0 |

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|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | £ / R On 19-March-12 | 13.55 | C | Foreign Exchange Future | 0.14800 | 0.16000 | 9,000 |
| 09/01/2012 | £ / R On 19-March-12 | 13.55 | P | Foreign Exchange Future | 0.94800 | 0.99200 | 0 |
| 09/01/2012 | ¥ / R On 18-June-12 | | | Foreign Exchange Future | 0.10920 | 0.10870 | 0 |
| 09/01/2012 | ¥ / R On 19-March-12 | 0.08 | C | Foreign Exchange Future | 0.02761 | 0.02721 | 0 |
| 09/01/2012 | ¥ / R On 19-March-12 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 09/01/2012 | ¥ / R On 19-March-12 | 0.09 | C | Foreign Exchange Future | 0.01765 | 0.01727 | 0 |
| 09/01/2012 | ¥ / R On 19-March-12 | 0.09 | P | Foreign Exchange Future | 0.00005 | 0.00007 | 0 |
| 09/01/2012 | ¥ / R On 18-June-12 | 0.10 | C | Foreign Exchange Future | 0.01258 | 0.01239 | 0 |
| 09/01/2012 | ¥ / R On 18-June-12 | 0.10 | P | Foreign Exchange Future | 0.00138 | 0.00169 | 0 |
| 09/01/2012 | ¥ / R On 19-March-12 | 0.10 | C | Foreign Exchange Future | 0.00819 | 0.00807 | 0 |
| 09/01/2012 | ¥ / R On 19-March-12 | 0.10 | P | Foreign Exchange Future | 0.00059 | 0.00087 | 0 |
| 09/01/2012 | ¥ / R On 18-June-12 | 0.11 | C | Foreign Exchange Future | 0.00659 | 0.00670 | 0 |
| 09/01/2012 | ¥ / R On 18-June-12 | 0.11 | P | Foreign Exchange Future | 0.00539 | 0.00600 | 0 |
| 09/01/2012 | ¥ / R On 18-June-12 | 0.12 | C | Foreign Exchange Future | 0.00349 | 0.00369 | 0 |
| 09/01/2012 | ¥ / R On 18-June-12 | 0.12 | P | Foreign Exchange Future | 0.01229 | 0.01299 | 0 |
| 09/01/2012 | € / R On 13-December-13 | | | Foreign Exchange Future | 11.27270 | 11.23790 | 500 |
| 09/01/2012 | € / R On 19-March-12 | 9.00 | C | Foreign Exchange Future | 1.54200 | 1.51300 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.00 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.05 | C | Foreign Exchange Future | 1.49300 | 1.46400 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.05 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.55 | C | Foreign Exchange Future | 1.00700 | 0.98600 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.55 | P | Foreign Exchange Future | 0.02100 | 0.03300 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.80 | C | Foreign Exchange Future | 0.78100 | 0.76700 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.80 | P | Foreign Exchange Future | 0.04500 | 0.06400 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.90 | C | Foreign Exchange Future | 0.69500 | 0.68400 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 9.90 | P | Foreign Exchange Future | 0.05900 | 0.08100 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.05 | C | Foreign Exchange Future | 0.57600 | 0.57000 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.05 | P | Foreign Exchange Future | 0.09000 | 0.11700 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.10 | C | Foreign Exchange Future | 0.53900 | 0.53600 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.10 | P | Foreign Exchange Future | 0.10300 | 0.13300 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.15 | C | Foreign Exchange Future | 0.50400 | 0.50300 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.15 | P | Foreign Exchange Future | 0.11800 | 0.15000 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.25 | C | Foreign Exchange Future | 0.43800 | 0.44100 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.25 | P | Foreign Exchange Future | 0.15200 | 0.18800 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.30 | C | Foreign Exchange Future | 0.40800 | 0.41200 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.30 | P | Foreign Exchange Future | 0.17200 | 0.20900 | 10,200 |
| 09/01/2012 | € / R On 18-June-12 | 10.35 | C | Foreign Exchange Future | 0.65300 | 0.66500 | 0 |
| 09/01/2012 | € / R On 18-June-12 | 10.35 | P | Foreign Exchange Future | 0.31800 | 0.36400 | 0 |
| 09/01/2012 | € / R On 18-June-12 | 10.40 | C | Foreign Exchange Future | 0.62700 | 0.64000 | 0 |
| 09/01/2012 | € / R On 18-June-12 | 10.40 | P | Foreign Exchange Future | 0.34200 | 0.38900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | € / R On 18-June-12 | 10.45 | C | Foreign Exchange Future | 0.60200 | 0.61600 | 0 |
| 09/01/2012 | € / R On 18-June-12 | 10.45 | P | Foreign Exchange Future | 0.36700 | 0.41500 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.60 | C | Foreign Exchange Future | 0.25600 | 0.27000 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.60 | P | Foreign Exchange Future | 0.32000 | 0.36700 | 0 |
| 09/01/2012 | € / R On 17-September-12 | 10.68 | C | Foreign Exchange Future | 0.72400 | 0.74400 | 0 |
| 09/01/2012 | € / R On 17-September-12 | 10.68 | P | Foreign Exchange Future | 0.56400 | 0.61900 | 0 |
| 09/01/2012 | € / R On 17-September-12 | 10.73 | C | Foreign Exchange Future | 0.69900 | 0.71900 | 0 |
| 09/01/2012 | € / R On 17-September-12 | 10.73 | P | Foreign Exchange Future | 0.58900 | 0.64400 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.75 | C | Foreign Exchange Future | 0.20500 | 0.22000 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.75 | P | Foreign Exchange Future | 0.41900 | 0.46700 | 0 |
| 09/01/2012 | € / R On 17-September-12 | 10.78 | C | Foreign Exchange Future | 0.67500 | 0.69500 | 0 |
| 09/01/2012 | € / R On 17-September-12 | 10.78 | P | Foreign Exchange Future | 0.61500 | 0.67000 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.80 | C | Foreign Exchange Future | 0.19000 | 0.20600 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.80 | P | Foreign Exchange Future | 0.45400 | 0.50300 | 3,400 |
| 09/01/2012 | € / R On 19-March-12 | 10.90 | C | Foreign Exchange Future | 0.16400 | 0.18000 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.90 | P | Foreign Exchange Future | 0.52800 | 0.57700 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.95 | C | Foreign Exchange Future | 0.15200 | 0.16800 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 10.95 | P | Foreign Exchange Future | 0.56600 | 0.61500 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.00 | C | Foreign Exchange Future | 0.14100 | 0.15700 | 3,400 |
| 09/01/2012 | € / R On 19-March-12 | 11.00 | P | Foreign Exchange Future | 0.60500 | 0.65400 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.10 | C | Foreign Exchange Future | 0.12200 | 0.13800 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.10 | P | Foreign Exchange Future | 0.68600 | 0.73500 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.30 | C | Foreign Exchange Future | 0.09300 | 0.10700 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.30 | P | Foreign Exchange Future | 0.85700 | 0.90400 | 0 |
| 09/01/2012 | € / R On 13-December-13 | 11.44 | C | Foreign Exchange Future | 1.14300 | 1.17000 | 0 |
| 09/01/2012 | € / R On 13-December-13 | 11.44 | P | Foreign Exchange Future | 1.31300 | 1.37500 | 0 |
| 09/01/2012 | € / R On 13-December-13 | 11.49 | C | Foreign Exchange Future | 1.12500 | 1.15300 | 0 |
| 09/01/2012 | € / R On 13-December-13 | 11.49 | P | Foreign Exchange Future | 1.34500 | 1.40800 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.50 | C | Foreign Exchange Future | 0.07200 | 0.08500 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.50 | P | Foreign Exchange Future | 1.03600 | 1.08200 | 0 |
| 09/01/2012 | € / R On 13-December-13 | 11.54 | C | Foreign Exchange Future | 1.10800 | 1.13700 | 0 |
| 09/01/2012 | € / R On 13-December-13 | 11.54 | P | Foreign Exchange Future | 1.37800 | 1.44200 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.60 | C | Foreign Exchange Future | 0.06300 | 0.07600 | 10,200 |
| 09/01/2012 | € / R On 19-March-12 | 11.60 | P | Foreign Exchange Future | 1.12700 | 1.17300 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.75 | C | Foreign Exchange Future | 0.05300 | 0.06400 | 0 |
| 09/01/2012 | € / R On 19-March-12 | 11.75 | P | Foreign Exchange Future | 1.26700 | 1.31100 | 0 |
| 09/01/2012 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 9.44130 | 9.41520 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 6.20 | C | Foreign Exchange Future | 2.18700 | 2.16700 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 6.95 | C | Foreign Exchange Future | 1.44200 | 1.42200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | AU\$ / R On 19-March-12 | 6.95 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.00 | C | Foreign Exchange Future | 1.39300 | 1.37300 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.00 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.20 | C | Foreign Exchange Future | 1.19700 | 1.17800 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.20 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 09/01/2012 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 2.54600 | 2.52400 | 0 |
| 09/01/2012 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.35500 | 0.35900 | 0 |
| 09/01/2012 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 2.50500 | 2.48300 | 0 |
| 09/01/2012 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.36400 | 0.36800 | 0 |
| 09/01/2012 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 2.46500 | 2.44200 | 0 |
| 09/01/2012 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.37400 | 0.37700 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.40 | C | Foreign Exchange Future | 1.00300 | 0.98600 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.40 | P | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.45 | C | Foreign Exchange Future | 0.95600 | 0.93800 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.45 | P | Foreign Exchange Future | 0.02000 | 0.02300 | 0 |
| 09/01/2012 | AU\$ / R On 18-June-12 | 7.60 | C | Foreign Exchange Future | 0.92500 | 0.91100 | 0 |
| 09/01/2012 | AU\$ / R On 18-June-12 | 7.60 | P | Foreign Exchange Future | 0.10400 | 0.11200 | 0 |
| 09/01/2012 | AU\$ / R On 18-June-12 | 7.65 | C | Foreign Exchange Future | 0.88600 | 0.87200 | 0 |
| 09/01/2012 | AU\$ / R On 18-June-12 | 7.65 | P | Foreign Exchange Future | 0.11500 | 0.12300 | 0 |
| 09/01/2012 | AU\$ / R On 18-June-12 | 7.70 | C | Foreign Exchange Future | 0.84700 | 0.83400 | 0 |
| 09/01/2012 | AU\$ / R On 18-June-12 | 7.70 | P | Foreign Exchange Future | 0.12600 | 0.13500 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.75 | C | Foreign Exchange Future | 0.68500 | 0.67300 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.75 | P | Foreign Exchange Future | 0.04900 | 0.05800 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.90 | C | Foreign Exchange Future | 0.56300 | 0.55300 | 0 |
| 09/01/2012 | AU\$ / R On 19-March-12 | 7.90 | P | Foreign Exchange Future | 0.07700 | 0.08800 | 0 |
| 09/01/2012 | AU\$ / R On 17-September-12 | 8.19 | C | Foreign Exchange Future | 0.65400 | 0.64700 | 0 |
| 09/01/2012 | AU\$ / R On 17-September-12 | 8.19 | P | Foreign Exchange Future | 0.38000 | 0.39600 | 0 |
| 09/01/2012 | AU\$ / R On 17-September-12 | 8.24 | C | Foreign Exchange Future | 0.62800 | 0.62100 | 0 |
| 09/01/2012 | AU\$ / R On 17-September-12 | 8.24 | P | Foreign Exchange Future | 0.40400 | 0.42000 | 0 |
| 09/01/2012 | AU\$ / R On 17-September-12 | 8.29 | C | Foreign Exchange Future | 0.60300 | 0.59700 | 0 |
| 09/01/2012 | AU\$ / R On 17-September-12 | 8.29 | P | Foreign Exchange Future | 0.42900 | 0.44600 | 0 |
| 09/01/2012 | CAD/ R On 18-June-12 | | | Foreign Exchange Future | 8.13080 | 8.13770 | 0 |
| 09/01/2012 | CAD/ R On 19-March-12 | 7.50 | C | Foreign Exchange Future | 0.56300 | 0.57700 | 0 |
| 09/01/2012 | CAD/ R On 19-March-12 | 7.50 | P | Foreign Exchange Future | 0.02400 | 0.02800 | 0 |
| 09/01/2012 | CAD/ R On 19-March-12 | 7.55 | C | Foreign Exchange Future | 0.52000 | 0.53400 | 0 |
| 09/01/2012 | CAD/ R On 19-March-12 | 7.55 | P | Foreign Exchange Future | 0.03100 | 0.03500 | 0 |
| 09/01/2012 | CAD/ R On 19-March-12 | 7.60 | C | Foreign Exchange Future | 0.47700 | 0.49200 | 0 |
| 09/01/2012 | CAD/ R On 19-March-12 | 7.60 | P | Foreign Exchange Future | 0.03800 | 0.04300 | 0 |
| 09/01/2012 | CAD/ R On 18-June-12 | 8.10 | C | Foreign Exchange Future | 0.33500 | 0.35400 | 0 |
| 09/01/2012 | CAD/ R On 18-June-12 | 8.10 | P | Foreign Exchange Future | 0.30400 | 0.31600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | CAD/ R On 18-June-12 | 8.15 | C | Foreign Exchange Future | 0.31300 | 0.33300 | 0 |
| 09/01/2012 | CAD/ R On 18-June-12 | 8.15 | P | Foreign Exchange Future | 0.33200 | 0.34500 | 0 |
| 09/01/2012 | CAD/ R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.29400 | 0.31400 | 0 |
| 09/01/2012 | CAD/ R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.36300 | 0.37600 | 0 |
| 09/01/2012 | CF CANDO CAAN On 30-March-12 | | | Can-Do Future | 0.36870 | 0.37470 | 100,000 |
| 09/01/2012 | CF CANDO CAAO On 30-March-12 | | | Can-Do Future | 0.07920 | 0.08520 | 100,000 |
| 09/01/2012 | CF CANDO CAAS On 31-January-12 | | | Can-Do Future | 0.19700 | 0.18120 | 12,500 |
| 09/01/2012 | CF CANDO CAAT On 29-February-12 | | | Can-Do Future | 0.15100 | 0.13680 | 12,500 |
| 09/01/2012 | CF CANDO CAAU On 31-January-12 | | | Can-Do Future | 0.01140 | 0.02050 | 19,481 |
| 09/01/2012 | CF CANDO CAAV On 29-February-12 | | | Can-Do Future | 0.04130 | 0.05400 | 12,987 |
| 09/01/2012 | CHF / R On 18-June-12 | | | Foreign Exchange Future | 8.81690 | 8.77030 | 0 |
| 09/01/2012 | CHF / R On 19-March-12 | 8.55 | C | Foreign Exchange Future | 0.31300 | 0.31600 | 0 |
| 09/01/2012 | CHF / R On 19-March-12 | 8.55 | P | Foreign Exchange Future | 0.17900 | 0.22800 | 0 |
| 09/01/2012 | CHF / R On 19-March-12 | 8.60 | C | Foreign Exchange Future | 0.28800 | 0.29300 | 0 |
| 09/01/2012 | CHF / R On 19-March-12 | 8.60 | P | Foreign Exchange Future | 0.20400 | 0.25500 | 0 |
| 09/01/2012 | CHF / R On 19-March-12 | 8.65 | C | Foreign Exchange Future | 0.26500 | 0.27300 | 0 |
| 09/01/2012 | CHF / R On 19-March-12 | 8.65 | P | Foreign Exchange Future | 0.23100 | 0.28500 | 0 |
| 09/01/2012 | CHF / R On 18-June-12 | 9.05 | C | Foreign Exchange Future | 0.40800 | 0.40200 | 0 |
| 09/01/2012 | CHF / R On 18-June-12 | 9.05 | P | Foreign Exchange Future | 0.64100 | 0.68200 | 0 |
| 09/01/2012 | CHF / R On 18-June-12 | 9.10 | C | Foreign Exchange Future | 0.39200 | 0.38700 | 0 |
| 09/01/2012 | CHF / R On 18-June-12 | 9.10 | P | Foreign Exchange Future | 0.67500 | 0.71700 | 0 |
| 09/01/2012 | CHF / R On 18-June-12 | 9.15 | C | Foreign Exchange Future | 0.37700 | 0.37300 | 0 |
| 09/01/2012 | CHF / R On 18-June-12 | 9.15 | P | Foreign Exchange Future | 0.71000 | 0.75300 | 0 |
| 09/01/2012 | NZ\$ / R On 18-June-12 | | | Foreign Exchange Future | 6.52100 | 6.46430 | 0 |
| 09/01/2012 | NZ\$ / R On 18-June-12 | 6.25 | C | Foreign Exchange Future | 0.42600 | 0.40000 | 0 |
| 09/01/2012 | NZ\$ / R On 18-June-12 | 6.25 | P | Foreign Exchange Future | 0.15500 | 0.18600 | 0 |
| 09/01/2012 | NZ\$ / R On 19-March-12 | 6.27 | C | Foreign Exchange Future | 0.26900 | 0.24400 | 0 |
| 09/01/2012 | NZ\$ / R On 19-March-12 | 6.27 | P | Foreign Exchange Future | 0.06800 | 0.09700 | 0 |
| 09/01/2012 | NZ\$ / R On 19-March-12 | 6.28 | C | Foreign Exchange Future | 0.26200 | 0.23800 | 0 |
| 09/01/2012 | NZ\$ / R On 19-March-12 | 6.28 | P | Foreign Exchange Future | 0.07100 | 0.10100 | 0 |
| 09/01/2012 | NZ\$ / R On 19-March-12 | 6.29 | C | Foreign Exchange Future | 0.25500 | 0.23200 | 0 |
| 09/01/2012 | NZ\$ / R On 19-March-12 | 6.29 | P | Foreign Exchange Future | 0.07400 | 0.10500 | 0 |
| 09/01/2012 | NZ\$ / R On 18-June-12 | 6.30 | C | Foreign Exchange Future | 0.39600 | 0.37200 | 0 |
| 09/01/2012 | NZ\$ / R On 18-June-12 | 6.30 | P | Foreign Exchange Future | 0.17500 | 0.20800 | 0 |
| 09/01/2012 | NZ\$ / R On 18-June-12 | 6.35 | C | Foreign Exchange Future | 0.36700 | 0.34500 | 0 |
| 09/01/2012 | NZ\$ / R On 18-June-12 | 6.35 | P | Foreign Exchange Future | 0.19600 | 0.23100 | 0 |
| 09/01/2012 | PULA / R On 19-March-12 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 09/01/2012 | PULA / R On 19-March-12 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 09/01/2012 | PULA / R On 19-March-12 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/01/2012 | PULA / R On 19-March-12 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 09/01/2012 | PULA / R On 19-March-12 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/01/2012 | PULA / R On 19-March-12 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/01/2012 | PULA / R On 19-March-12 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 09/01/2012 | YUAN/R On 18-June-12 | | | Foreign Exchange Future | 1.32270 | 1.32130 | 0 |
| 09/01/2012 | YUAN/R On 18-June-12 | 1.10 | C | Foreign Exchange Future | 0.22790 | 0.22720 | 0 |
| 09/01/2012 | YUAN/R On 18-June-12 | 1.10 | P | Foreign Exchange Future | 0.00520 | 0.00590 | 0 |
| 09/01/2012 | YUAN/R On 18-June-12 | 1.15 | C | Foreign Exchange Future | 0.18310 | 0.18370 | 0 |
| 09/01/2012 | YUAN/R On 18-June-12 | 1.15 | P | Foreign Exchange Future | 0.01040 | 0.01240 | 0 |
| 09/01/2012 | YUAN/R On 18-June-12 | 1.20 | C | Foreign Exchange Future | 0.14380 | 0.14550 | 0 |
| 09/01/2012 | YUAN/R On 18-June-12 | 1.20 | P | Foreign Exchange Future | 0.02110 | 0.02420 | 0 |
| 09/01/2012 | YUAN/R On 19-March-12 | 1.25 | C | Foreign Exchange Future | 0.07620 | 0.07900 | 0 |
| 09/01/2012 | YUAN/R On 19-March-12 | 1.25 | P | Foreign Exchange Future | 0.01920 | 0.02300 | 0 |
| Futures Open Interest | | | | | | | 643,427.00 |
| Options Open Interest | | | | | | | 257,026.00 |
| Total | | | | | | | 900,453.00 |