



Currency Futures & Options Weekly Statistics

From: 02/04/2012 To: 04/04/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 9.97530 | 10.00200 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 6.75 | C | Foreign Exchange Future | 0.99000 | 1.01800 | 4,850 |
| 02/04/2012 | \$ / R On 18-June-12 | 6.75 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 7.00 | C | Foreign Exchange Future | 0.74800 | 0.77600 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 7.00 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 2,000 |
| 02/04/2012 | \$ / R On 18-June-12 | 7.05 | C | Foreign Exchange Future | 0.70100 | 0.72900 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 7.05 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 20,100 |
| 02/04/2012 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.76000 | 0.78500 | 16,000 |
| 02/04/2012 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.07300 | 0.07000 | 9,200 |
| 02/04/2012 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.72100 | 0.74400 | 0 |
| 02/04/2012 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.08400 | 0.07900 | 0 |
| 02/04/2012 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.68200 | 0.70500 | 0 |
| 02/04/2012 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.09500 | 0.09000 | 0 |
| 02/04/2012 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.64500 | 0.66700 | 37,000 |
| 02/04/2012 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.10800 | 0.10200 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 7.50 | C | Foreign Exchange Future | 0.34100 | 0.36400 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 7.50 | P | Foreign Exchange Future | 0.10800 | 0.10200 | 14,000 |
| 02/04/2012 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.57100 | 0.58700 | 0 |
| 02/04/2012 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.28200 | 0.27000 | 0 |
| 02/04/2012 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.54700 | 0.56200 | 0 |
| 02/04/2012 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.30800 | 0.29500 | 0 |
| 02/04/2012 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.52400 | 0.53900 | 0 |
| 02/04/2012 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.33500 | 0.32200 | 0 |
| 02/04/2012 | \$ / R On 18-March-13 | 7.90 | C | Foreign Exchange Future | 0.60300 | 0.61700 | 0 |
| 02/04/2012 | \$ / R On 18-March-13 | 7.90 | P | Foreign Exchange Future | 0.45200 | 0.43800 | 0 |
| 02/04/2012 | \$ / R On 18-March-13 | 7.95 | C | Foreign Exchange Future | 0.58300 | 0.59700 | 0 |
| 02/04/2012 | \$ / R On 18-March-13 | 7.95 | P | Foreign Exchange Future | 0.48200 | 0.46800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.44700 | 1.46300 | 200 |
| 02/04/2012 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.54600 | 0.53500 | 0 |
| 02/04/2012 | \$ / R On 18-March-13 | 8.10 | C | Foreign Exchange Future | 0.52900 | 0.54100 | 0 |
| 02/04/2012 | \$ / R On 18-March-13 | 8.10 | P | Foreign Exchange Future | 0.57800 | 0.56200 | 180 |
| 02/04/2012 | \$ / R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.09300 | 0.10200 | 10,000 |
| 02/04/2012 | \$ / R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.56000 | 0.54000 | 0 |
| 02/04/2012 | \$ / R On 17-September-12 | 8.40 | C | Foreign Exchange Future | 0.19300 | 0.20100 | 2,500 |
| 02/04/2012 | \$ / R On 17-September-12 | 8.40 | P | Foreign Exchange Future | 0.75600 | 0.73600 | 0 |
| 02/04/2012 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.27000 | 1.28100 | 0 |
| 02/04/2012 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 0.81900 | 0.80300 | 0 |
| 02/04/2012 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.24900 | 1.26000 | 0 |
| 02/04/2012 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 0.84800 | 0.83200 | 0 |
| 02/04/2012 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.22800 | 1.24000 | 0 |
| 02/04/2012 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 0.87700 | 0.86200 | 0 |
| 02/04/2012 | \$ / R On 17-September-12 | 8.60 | C | Foreign Exchange Future | 0.16000 | 0.16600 | 2,000 |
| 02/04/2012 | \$ / R On 17-September-12 | 8.60 | P | Foreign Exchange Future | 0.92300 | 0.90100 | 4,000 |
| 02/04/2012 | \$ / R On 18-June-12 | 8.65 | C | Foreign Exchange Future | 0.04600 | 0.05100 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 8.65 | P | Foreign Exchange Future | 0.96300 | 0.93900 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 8.75 | C | Foreign Exchange Future | 0.04000 | 0.04400 | 0 |
| 02/04/2012 | \$ / R On 18-June-12 | 8.75 | P | Foreign Exchange Future | 1.05700 | 1.03200 | 132 |
| 02/04/2012 | \$ / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.13300 | 0.13800 | 0 |
| 02/04/2012 | \$ / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 1.09600 | 1.07300 | 1,500 |
| 02/04/2012 | \$ / R On 18-June-12 | 8.85 | C | Foreign Exchange Future | 0.03500 | 0.03900 | 5,000 |
| 02/04/2012 | \$ / R On 18-June-12 | 8.85 | P | Foreign Exchange Future | 1.15200 | 1.12700 | 0 |
| 02/04/2012 | \$ / R On 13-December-13 | 8.93 | C | Foreign Exchange Future | 0.56100 | 0.57200 | 0 |
| 02/04/2012 | \$ / R On 13-December-13 | 8.93 | P | Foreign Exchange Future | 1.25200 | 1.23400 | 0 |
| 02/04/2012 | \$ / R On 13-December-13 | 8.98 | C | Foreign Exchange Future | 0.54900 | 0.56100 | 0 |
| 02/04/2012 | \$ / R On 13-December-13 | 8.98 | P | Foreign Exchange Future | 1.29000 | 1.27300 | 0 |
| 02/04/2012 | \$ / R On 13-December-13 | 9.03 | C | Foreign Exchange Future | 0.53800 | 0.54900 | 0 |
| 02/04/2012 | \$ / R On 13-December-13 | 9.03 | P | Foreign Exchange Future | 1.32900 | 1.31100 | 0 |
| 02/04/2012 | \$ / R On 18-March-13 | 9.10 | C | Foreign Exchange Future | 0.29000 | 0.29600 | 180 |
| 02/04/2012 | \$ / R On 18-March-13 | 9.10 | P | Foreign Exchange Future | 1.33900 | 1.31700 | 0 |
| 02/04/2012 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.83400 | 1.85100 | 0 |
| 02/04/2012 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 1.00900 | 0.99900 | 0 |
| 02/04/2012 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.81200 | 1.83000 | 0 |
| 02/04/2012 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.03700 | 1.02800 | 0 |
| 02/04/2012 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.79100 | 1.80800 | 0 |
| 02/04/2012 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.06600 | 1.05600 | 0 |
| 02/04/2012 | \$ / R MAXI On 14-December-12 | | | Foreign Exchange Future | 7.93860 | 7.96710 | 0 |
| 02/04/2012 | \$ / R MAXI On 17-September-12 | 7.60 | C | Foreign Exchange Future | 0.45607 | 0.47372 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
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| 02/04/2012 | \$ / R MAXI On 17-September-12 | 7.60 | P | Foreign Exchange Future | 0.21927 | 0.20862 | 0 |
| 02/04/2012 | \$ / R MAXI On 17-September-12 | 7.65 | C | Foreign Exchange Future | 0.43100 | 0.44784 | 0 |
| 02/04/2012 | \$ / R MAXI On 17-September-12 | 7.65 | P | Foreign Exchange Future | 0.24420 | 0.23274 | 0 |
| 02/04/2012 | \$ / R MAXI On 17-September-12 | 7.70 | C | Foreign Exchange Future | 0.40728 | 0.42331 | 0 |
| 02/04/2012 | \$ / R MAXI On 17-September-12 | 7.70 | P | Foreign Exchange Future | 0.27048 | 0.25821 | 0 |
| 02/04/2012 | \$ / R MAXI On 14-December-12 | 7.82 | C | Foreign Exchange Future | 0.49275 | 0.50686 | 0 |
| 02/04/2012 | \$ / R MAXI On 14-December-12 | 7.82 | P | Foreign Exchange Future | 0.37735 | 0.36296 | 0 |
| 02/04/2012 | \$ / R MAXI On 14-December-12 | 7.87 | C | Foreign Exchange Future | 0.47263 | 0.48610 | 0 |
| 02/04/2012 | \$ / R MAXI On 14-December-12 | 7.87 | P | Foreign Exchange Future | 0.40723 | 0.39220 | 0 |
| 02/04/2012 | \$ / R MAXI On 14-December-12 | 7.92 | C | Foreign Exchange Future | 0.45347 | 0.46632 | 0 |
| 02/04/2012 | \$ / R MAXI On 14-December-12 | 7.92 | P | Foreign Exchange Future | 0.43807 | 0.42242 | 0 |
| 02/04/2012 | \$ / R MAXI On 18-June-12 | 8.30 | C | Foreign Exchange Future | 0.07900 | 0.08649 | 0 |
| 02/04/2012 | \$ / R MAXI On 18-June-12 | 8.30 | P | Foreign Exchange Future | 0.64550 | 0.62479 | 0 |
| 02/04/2012 | \$ / R MAXI On 18-June-12 | 8.35 | C | Foreign Exchange Future | 0.07292 | 0.07988 | 0 |
| 02/04/2012 | \$ / R MAXI On 18-June-12 | 8.35 | P | Foreign Exchange Future | 0.68942 | 0.66818 | 0 |
| 02/04/2012 | \$ / R MAXI On 18-June-12 | 8.40 | C | Foreign Exchange Future | 0.06742 | 0.07389 | 0 |
| 02/04/2012 | \$ / R MAXI On 18-June-12 | 8.40 | P | Foreign Exchange Future | 0.73392 | 0.71219 | 0 |
| 02/04/2012 | £ / R On 14-December-12 | | | Foreign Exchange Future | 12.69330 | 12.70550 | 0 |
| 02/04/2012 | £ / R On 18-June-12 | 11.10 | C | Foreign Exchange Future | 1.30100 | 1.31600 | 0 |
| 02/04/2012 | £ / R On 18-June-12 | 11.10 | P | Foreign Exchange Future | 0.02100 | 0.02300 | 24,000 |
| 02/04/2012 | £ / R On 17-September-12 | 11.35 | C | Foreign Exchange Future | 1.25300 | 1.26900 | 0 |
| 02/04/2012 | £ / R On 17-September-12 | 11.35 | P | Foreign Exchange Future | 0.06400 | 0.06800 | 6,000 |
| 02/04/2012 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.65600 | 0.67200 | 0 |
| 02/04/2012 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.07600 | 0.07900 | 0 |
| 02/04/2012 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.61800 | 0.63500 | 0 |
| 02/04/2012 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.08800 | 0.09200 | 0 |
| 02/04/2012 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.58200 | 0.59800 | 0 |
| 02/04/2012 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.10200 | 0.10500 | 0 |
| 02/04/2012 | £ / R On 14-December-12 | 12.40 | C | Foreign Exchange Future | 0.77000 | 0.77800 | 0 |
| 02/04/2012 | £ / R On 14-December-12 | 12.40 | P | Foreign Exchange Future | 0.47700 | 0.47300 | 0 |
| 02/04/2012 | £ / R On 14-December-12 | 12.45 | C | Foreign Exchange Future | 0.74800 | 0.75500 | 0 |
| 02/04/2012 | £ / R On 14-December-12 | 12.45 | P | Foreign Exchange Future | 0.50500 | 0.50000 | 0 |
| 02/04/2012 | £ / R On 18-June-12 | 12.50 | C | Foreign Exchange Future | 0.25700 | 0.26900 | 24,000 |
| 02/04/2012 | £ / R On 18-June-12 | 12.50 | P | Foreign Exchange Future | 0.37700 | 0.37600 | 0 |
| 02/04/2012 | £ / R On 14-December-12 | 12.50 | C | Foreign Exchange Future | 0.72500 | 0.73200 | 0 |
| 02/04/2012 | £ / R On 14-December-12 | 12.50 | P | Foreign Exchange Future | 0.53200 | 0.52700 | 0 |
| 02/04/2012 | £ / R On 17-September-12 | 13.40 | C | Foreign Exchange Future | 0.24800 | 0.25700 | 0 |
| 02/04/2012 | £ / R On 17-September-12 | 13.40 | P | Foreign Exchange Future | 1.10900 | 1.10600 | 0 |
| 02/04/2012 | £ / R On 17-September-12 | 13.45 | C | Foreign Exchange Future | 0.23900 | 0.24800 | 0 |
| 02/04/2012 | £ / R On 17-September-12 | 13.45 | P | Foreign Exchange Future | 1.15000 | 1.14700 | 0 |

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|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | £ / R On 17-September-12 | 13.50 | C | Foreign Exchange Future | 0.23000 | 0.23900 | 0 |
| 02/04/2012 | £ / R On 17-September-12 | 13.50 | P | Foreign Exchange Future | 1.19100 | 1.18800 | 0 |
| 02/04/2012 | ¥ / R On 14-December-12 | | | Foreign Exchange Future | 0.09700 | 0.09720 | 0 |
| 02/04/2012 | ¥ / R On 17-September-12 | 0.08 | C | Foreign Exchange Future | 0.01307 | 0.01328 | 0 |
| 02/04/2012 | ¥ / R On 17-September-12 | 0.08 | P | Foreign Exchange Future | 0.00047 | 0.00048 | 0 |
| 02/04/2012 | ¥ / R On 14-December-12 | 0.08 | C | Foreign Exchange Future | 0.01463 | 0.01484 | 0 |
| 02/04/2012 | ¥ / R On 14-December-12 | 0.08 | P | Foreign Exchange Future | 0.00103 | 0.00104 | 0 |
| 02/04/2012 | ¥ / R On 17-September-12 | 0.09 | C | Foreign Exchange Future | 0.00578 | 0.00597 | 0 |
| 02/04/2012 | ¥ / R On 17-September-12 | 0.09 | P | Foreign Exchange Future | 0.00318 | 0.00317 | 0 |
| 02/04/2012 | ¥ / R On 14-December-12 | 0.09 | C | Foreign Exchange Future | 0.00774 | 0.00792 | 0 |
| 02/04/2012 | ¥ / R On 14-December-12 | 0.09 | P | Foreign Exchange Future | 0.00414 | 0.00412 | 0 |
| 02/04/2012 | ¥ / R On 18-June-12 | 0.10 | C | Foreign Exchange Future | 0.00186 | 0.00195 | 0 |
| 02/04/2012 | ¥ / R On 18-June-12 | 0.10 | P | Foreign Exchange Future | 0.00566 | 0.00555 | 0 |
| 02/04/2012 | ¥ / R On 17-September-12 | 0.10 | C | Foreign Exchange Future | 0.00238 | 0.00248 | 0 |
| 02/04/2012 | ¥ / R On 17-September-12 | 0.10 | P | Foreign Exchange Future | 0.00978 | 0.00968 | 0 |
| 02/04/2012 | ¥ / R On 14-December-12 | 0.10 | C | Foreign Exchange Future | 0.00406 | 0.00417 | 0 |
| 02/04/2012 | ¥ / R On 14-December-12 | 0.10 | P | Foreign Exchange Future | 0.01046 | 0.01037 | 0 |
| 02/04/2012 | ¥ / R On 18-June-12 | 0.11 | C | Foreign Exchange Future | 0.00046 | 0.00049 | 0 |
| 02/04/2012 | ¥ / R On 18-June-12 | 0.11 | P | Foreign Exchange Future | 0.01426 | 0.01409 | 0 |
| 02/04/2012 | ¥ / R On 18-June-12 | 0.12 | C | Foreign Exchange Future | 0.00012 | 0.00013 | 0 |
| 02/04/2012 | ¥ / R On 18-June-12 | 0.12 | P | Foreign Exchange Future | 0.02392 | 0.02373 | 0 |
| 02/04/2012 | € / R On 13-December-13 | | | Foreign Exchange Future | 10.92310 | 10.97470 | 500 |
| 02/04/2012 | € / R On 17-September-12 | 9.45 | C | Foreign Exchange Future | 1.04000 | 1.08700 | 0 |
| 02/04/2012 | € / R On 17-September-12 | 9.45 | P | Foreign Exchange Future | 0.05700 | 0.05300 | 10,200 |
| 02/04/2012 | € / R On 18-June-12 | 9.60 | C | Foreign Exchange Future | 0.72000 | 0.76800 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 9.60 | P | Foreign Exchange Future | 0.03200 | 0.02900 | 1,000 |
| 02/04/2012 | € / R On 18-June-12 | 9.80 | C | Foreign Exchange Future | 0.54700 | 0.59200 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 9.80 | P | Foreign Exchange Future | 0.05900 | 0.05300 | 1,000 |
| 02/04/2012 | € / R On 18-June-12 | 9.85 | C | Foreign Exchange Future | 0.50600 | 0.55000 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 9.85 | P | Foreign Exchange Future | 0.06800 | 0.06100 | 5,120 |
| 02/04/2012 | € / R On 18-June-12 | 10.05 | C | Foreign Exchange Future | 0.36700 | 0.40600 | 5,120 |
| 02/04/2012 | € / R On 18-June-12 | 10.05 | P | Foreign Exchange Future | 0.12900 | 0.11700 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.23100 | 0.26200 | 1,000 |
| 02/04/2012 | € / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 0.24300 | 0.22300 | 0 |
| 02/04/2012 | € / R On 14-December-12 | 10.34 | C | Foreign Exchange Future | 0.59900 | 0.63200 | 0 |
| 02/04/2012 | € / R On 14-December-12 | 10.34 | P | Foreign Exchange Future | 0.36400 | 0.34700 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 10.35 | C | Foreign Exchange Future | 0.20900 | 0.23900 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 10.35 | P | Foreign Exchange Future | 0.27100 | 0.25000 | 0 |
| 02/04/2012 | € / R On 14-December-12 | 10.39 | C | Foreign Exchange Future | 0.57500 | 0.60800 | 0 |
| 02/04/2012 | € / R On 14-December-12 | 10.39 | P | Foreign Exchange Future | 0.39000 | 0.37300 | 0 |

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| 02/04/2012 | € / R On 18-June-12 | 10.40 | C | Foreign Exchange Future | 0.19100 | 0.21900 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 10.40 | P | Foreign Exchange Future | 0.30300 | 0.28000 | 0 |
| 02/04/2012 | € / R On 14-December-12 | 10.44 | C | Foreign Exchange Future | 0.55200 | 0.58400 | 0 |
| 02/04/2012 | € / R On 14-December-12 | 10.44 | P | Foreign Exchange Future | 0.41700 | 0.39900 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 10.45 | C | Foreign Exchange Future | 0.17500 | 0.20100 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 10.45 | P | Foreign Exchange Future | 0.33700 | 0.31200 | 0 |
| 02/04/2012 | € / R On 18-June-12 | 10.55 | C | Foreign Exchange Future | 0.14600 | 0.16900 | 15,360 |
| 02/04/2012 | € / R On 18-June-12 | 10.55 | P | Foreign Exchange Future | 0.40800 | 0.38000 | 0 |
| 02/04/2012 | € / R On 17-September-12 | 10.68 | C | Foreign Exchange Future | 0.31800 | 0.34400 | 0 |
| 02/04/2012 | € / R On 17-September-12 | 10.68 | P | Foreign Exchange Future | 0.56100 | 0.53600 | 0 |
| 02/04/2012 | € / R On 17-September-12 | 10.73 | C | Foreign Exchange Future | 0.29900 | 0.32400 | 0 |
| 02/04/2012 | € / R On 17-September-12 | 10.73 | P | Foreign Exchange Future | 0.59200 | 0.56600 | 0 |
| 02/04/2012 | € / R On 17-September-12 | 10.78 | C | Foreign Exchange Future | 0.28100 | 0.30500 | 0 |
| 02/04/2012 | € / R On 17-September-12 | 10.78 | P | Foreign Exchange Future | 0.62400 | 0.59700 | 0 |
| 02/04/2012 | € / R On 13-December-13 | 11.44 | C | Foreign Exchange Future | 0.63300 | 0.65800 | 0 |
| 02/04/2012 | € / R On 13-December-13 | 11.44 | P | Foreign Exchange Future | 1.15300 | 1.12600 | 0 |
| 02/04/2012 | € / R On 13-December-13 | 11.49 | C | Foreign Exchange Future | 0.61900 | 0.64400 | 0 |
| 02/04/2012 | € / R On 13-December-13 | 11.49 | P | Foreign Exchange Future | 1.18900 | 1.16200 | 0 |
| 02/04/2012 | € / R On 13-December-13 | 11.54 | C | Foreign Exchange Future | 0.60600 | 0.63000 | 0 |
| 02/04/2012 | € / R On 13-December-13 | 11.54 | P | Foreign Exchange Future | 1.22600 | 1.19800 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 9.14010 | 9.12130 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 2.14900 | 2.13300 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.25900 | 0.26200 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 2.10600 | 2.09000 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.26600 | 0.26900 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 2.06800 | 2.05100 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.27800 | 0.28000 | 0 |
| 02/04/2012 | AU\$ / R On 18-June-12 | 7.60 | C | Foreign Exchange Future | 0.42100 | 0.41600 | 0 |
| 02/04/2012 | AU\$ / R On 18-June-12 | 7.60 | P | Foreign Exchange Future | 0.03800 | 0.04300 | 0 |
| 02/04/2012 | AU\$ / R On 18-June-12 | 7.65 | C | Foreign Exchange Future | 0.38100 | 0.37700 | 0 |
| 02/04/2012 | AU\$ / R On 18-June-12 | 7.65 | P | Foreign Exchange Future | 0.04800 | 0.05400 | 0 |
| 02/04/2012 | AU\$ / R On 18-June-12 | 7.70 | C | Foreign Exchange Future | 0.34300 | 0.33900 | 0 |
| 02/04/2012 | AU\$ / R On 18-June-12 | 7.70 | P | Foreign Exchange Future | 0.06000 | 0.06600 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-12 | 8.04 | C | Foreign Exchange Future | 0.34800 | 0.34300 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-12 | 8.04 | P | Foreign Exchange Future | 0.33900 | 0.34300 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-12 | 8.09 | C | Foreign Exchange Future | 0.32700 | 0.32300 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-12 | 8.09 | P | Foreign Exchange Future | 0.36800 | 0.37300 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-12 | 8.14 | C | Foreign Exchange Future | 0.30800 | 0.30400 | 0 |
| 02/04/2012 | AU\$ / R On 14-December-12 | 8.14 | P | Foreign Exchange Future | 0.39900 | 0.40400 | 0 |
| 02/04/2012 | AU\$ / R On 17-September-12 | 8.19 | C | Foreign Exchange Future | 0.20300 | 0.20300 | 0 |

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|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | AU\$ / R On 17-September-12 | 8.19 | P | Foreign Exchange Future | 0.37500 | 0.38500 | 0 |
| 02/04/2012 | AU\$ / R On 17-September-12 | 8.24 | C | Foreign Exchange Future | 0.18800 | 0.18700 | 0 |
| 02/04/2012 | AU\$ / R On 17-September-12 | 8.24 | P | Foreign Exchange Future | 0.41000 | 0.41900 | 0 |
| 02/04/2012 | AU\$ / R On 17-September-12 | 8.29 | C | Foreign Exchange Future | 0.17300 | 0.17300 | 0 |
| 02/04/2012 | AU\$ / R On 17-September-12 | 8.29 | P | Foreign Exchange Future | 0.44500 | 0.45500 | 0 |
| 02/04/2012 | CAD/ R On 14-December-12 | | | Foreign Exchange Future | 7.94610 | 7.92570 | 0 |
| 02/04/2012 | CAD/ R On 17-September-12 | 7.66 | C | Foreign Exchange Future | 0.35100 | 0.33800 | 0 |
| 02/04/2012 | CAD/ R On 17-September-12 | 7.66 | P | Foreign Exchange Future | 0.14900 | 0.15600 | 0 |
| 02/04/2012 | CAD/ R On 17-September-12 | 7.71 | C | Foreign Exchange Future | 0.32200 | 0.31000 | 0 |
| 02/04/2012 | CAD/ R On 17-September-12 | 7.71 | P | Foreign Exchange Future | 0.17000 | 0.17800 | 0 |
| 02/04/2012 | CAD/ R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.41300 | 0.39800 | 0 |
| 02/04/2012 | CAD/ R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.22100 | 0.22600 | 0 |
| 02/04/2012 | CAD/ R On 17-September-12 | 7.76 | C | Foreign Exchange Future | 0.29500 | 0.28400 | 0 |
| 02/04/2012 | CAD/ R On 17-September-12 | 7.76 | P | Foreign Exchange Future | 0.19300 | 0.20200 | 0 |
| 02/04/2012 | CAD/ R On 14-December-12 | 7.80 | C | Foreign Exchange Future | 0.38700 | 0.37200 | 0 |
| 02/04/2012 | CAD/ R On 14-December-12 | 7.80 | P | Foreign Exchange Future | 0.24500 | 0.25000 | 0 |
| 02/04/2012 | CAD/ R On 14-December-12 | 7.85 | C | Foreign Exchange Future | 0.36200 | 0.34800 | 0 |
| 02/04/2012 | CAD/ R On 14-December-12 | 7.85 | P | Foreign Exchange Future | 0.27000 | 0.27600 | 0 |
| 02/04/2012 | CAD/ R On 18-June-12 | 8.10 | C | Foreign Exchange Future | 0.07100 | 0.07000 | 0 |
| 02/04/2012 | CAD/ R On 18-June-12 | 8.10 | P | Foreign Exchange Future | 0.39800 | 0.41600 | 0 |
| 02/04/2012 | CAD/ R On 18-June-12 | 8.15 | C | Foreign Exchange Future | 0.06300 | 0.06200 | 0 |
| 02/04/2012 | CAD/ R On 18-June-12 | 8.15 | P | Foreign Exchange Future | 0.44000 | 0.45800 | 0 |
| 02/04/2012 | CAD/ R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.05500 | 0.05500 | 0 |
| 02/04/2012 | CAD/ R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.48200 | 0.50100 | 0 |
| 02/04/2012 | CF CANDO CAAY On 30-April-12 | | | Can-Do Future | 0.03560 | 0.04330 | 12,500 |
| 02/04/2012 | CF CANDO CAAZ On 18-June-12 | | | Can-Do Future | 0.08320 | 0.09190 | 5,670 |
| 02/04/2012 | CF CANDO CABA On 18-June-12 | | | Can-Do Future | 0.17310 | 0.17240 | 8,000 |
| 02/04/2012 | CF CANDO CABB On 18-June-12 | | | Can-Do Future | 0.03170 | 0.03100 | 8,000 |
| 02/04/2012 | CF CANDO CABC On 18-June-12 | | | Can-Do Future | 0.10400 | 0.11500 | 16,000 |
| 02/04/2012 | CF CANDO CABD On 18-June-12 | | | Can-Do Future | 0.01480 | 0.01670 | 16,000 |
| 02/04/2012 | CHF / R On 14-December-12 | | | Foreign Exchange Future | 8.80310 | 8.84930 | 0 |
| 02/04/2012 | CHF / R On 14-December-12 | 8.46 | C | Foreign Exchange Future | 0.64200 | 0.65700 | 0 |
| 02/04/2012 | CHF / R On 14-December-12 | 8.46 | P | Foreign Exchange Future | 0.29500 | 0.26300 | 0 |
| 02/04/2012 | CHF / R On 14-December-12 | 8.51 | C | Foreign Exchange Future | 0.61600 | 0.63000 | 0 |
| 02/04/2012 | CHF / R On 14-December-12 | 8.51 | P | Foreign Exchange Future | 0.31900 | 0.28600 | 0 |
| 02/04/2012 | CHF / R On 14-December-12 | 8.56 | C | Foreign Exchange Future | 0.59200 | 0.60500 | 0 |
| 02/04/2012 | CHF / R On 14-December-12 | 8.56 | P | Foreign Exchange Future | 0.34500 | 0.31100 | 0 |
| 02/04/2012 | CHF / R On 17-September-12 | 8.70 | C | Foreign Exchange Future | 0.36200 | 0.37900 | 0 |
| 02/04/2012 | CHF / R On 17-September-12 | 8.70 | P | Foreign Exchange Future | 0.38400 | 0.35500 | 0 |
| 02/04/2012 | CHF / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.34400 | 0.35900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | CHF / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.41600 | 0.38500 | 0 |
| 02/04/2012 | CHF / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.32600 | 0.34000 | 0 |
| 02/04/2012 | CHF / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.44800 | 0.41600 | 0 |
| 02/04/2012 | CHF / R On 18-June-12 | 9.05 | C | Foreign Exchange Future | 0.09000 | 0.10300 | 0 |
| 02/04/2012 | CHF / R On 18-June-12 | 9.05 | P | Foreign Exchange Future | 0.58800 | 0.55600 | 0 |
| 02/04/2012 | CHF / R On 18-June-12 | 9.10 | C | Foreign Exchange Future | 0.08200 | 0.09400 | 0 |
| 02/04/2012 | CHF / R On 18-June-12 | 9.10 | P | Foreign Exchange Future | 0.63000 | 0.59700 | 0 |
| 02/04/2012 | CHF / R On 18-June-12 | 9.15 | C | Foreign Exchange Future | 0.07500 | 0.08600 | 0 |
| 02/04/2012 | CHF / R On 18-June-12 | 9.15 | P | Foreign Exchange Future | 0.67300 | 0.63900 | 0 |
| 02/04/2012 | NZ\$ / R On 14-December-12 | | | Foreign Exchange Future | 6.42400 | 6.42870 | 0 |
| 02/04/2012 | NZ\$ / R On 17-September-12 | 6.19 | C | Foreign Exchange Future | 0.32300 | 0.32800 | 0 |
| 02/04/2012 | NZ\$ / R On 17-September-12 | 6.19 | P | Foreign Exchange Future | 0.13500 | 0.13500 | 0 |
| 02/04/2012 | NZ\$ / R On 17-September-12 | 6.24 | C | Foreign Exchange Future | 0.29300 | 0.29800 | 0 |
| 02/04/2012 | NZ\$ / R On 17-September-12 | 6.24 | P | Foreign Exchange Future | 0.15500 | 0.15500 | 0 |
| 02/04/2012 | NZ\$ / R On 18-June-12 | 6.25 | C | Foreign Exchange Future | 0.15900 | 0.16400 | 0 |
| 02/04/2012 | NZ\$ / R On 18-June-12 | 6.25 | P | Foreign Exchange Future | 0.08600 | 0.08600 | 0 |
| 02/04/2012 | NZ\$ / R On 14-December-12 | 6.29 | C | Foreign Exchange Future | 0.36300 | 0.36800 | 0 |
| 02/04/2012 | NZ\$ / R On 14-December-12 | 6.29 | P | Foreign Exchange Future | 0.22600 | 0.22700 | 0 |
| 02/04/2012 | NZ\$ / R On 17-September-12 | 6.29 | C | Foreign Exchange Future | 0.26500 | 0.27000 | 0 |
| 02/04/2012 | NZ\$ / R On 17-September-12 | 6.29 | P | Foreign Exchange Future | 0.17700 | 0.17700 | 0 |
| 02/04/2012 | NZ\$ / R On 18-June-12 | 6.30 | C | Foreign Exchange Future | 0.12900 | 0.13400 | 0 |
| 02/04/2012 | NZ\$ / R On 18-June-12 | 6.30 | P | Foreign Exchange Future | 0.10600 | 0.10600 | 0 |
| 02/04/2012 | NZ\$ / R On 14-December-12 | 6.34 | C | Foreign Exchange Future | 0.33600 | 0.34100 | 0 |
| 02/04/2012 | NZ\$ / R On 14-December-12 | 6.34 | P | Foreign Exchange Future | 0.24900 | 0.25000 | 0 |
| 02/04/2012 | NZ\$ / R On 18-June-12 | 6.35 | C | Foreign Exchange Future | 0.10700 | 0.11200 | 0 |
| 02/04/2012 | NZ\$ / R On 18-June-12 | 6.35 | P | Foreign Exchange Future | 0.13400 | 0.13400 | 0 |
| 02/04/2012 | NZ\$ / R On 14-December-12 | 6.39 | C | Foreign Exchange Future | 0.31100 | 0.31500 | 0 |
| 02/04/2012 | NZ\$ / R On 14-December-12 | 6.39 | P | Foreign Exchange Future | 0.27400 | 0.27400 | 0 |
| 02/04/2012 | YUAN/R On 14-December-12 | | | Foreign Exchange Future | 1.25720 | 1.26190 | 0 |
| 02/04/2012 | YUAN/R On 18-June-12 | 1.10 | C | Foreign Exchange Future | 0.12890 | 0.13340 | 0 |
| 02/04/2012 | YUAN/R On 18-June-12 | 1.10 | P | Foreign Exchange Future | 0.00290 | 0.00290 | 0 |
| 02/04/2012 | YUAN/R On 18-June-12 | 1.15 | C | Foreign Exchange Future | 0.08340 | 0.08790 | 0 |
| 02/04/2012 | YUAN/R On 18-June-12 | 1.15 | P | Foreign Exchange Future | 0.00740 | 0.00740 | 0 |
| 02/04/2012 | YUAN/R On 17-September-12 | 1.16 | C | Foreign Exchange Future | 0.10020 | 0.10420 | 0 |
| 02/04/2012 | YUAN/R On 17-September-12 | 1.16 | P | Foreign Exchange Future | 0.01970 | 0.01900 | 0 |
| 02/04/2012 | YUAN/R On 14-December-12 | 1.18 | C | Foreign Exchange Future | 0.11180 | 0.11540 | 0 |
| 02/04/2012 | YUAN/R On 14-December-12 | 1.18 | P | Foreign Exchange Future | 0.03260 | 0.03150 | 0 |
| 02/04/2012 | YUAN/R On 18-June-12 | 1.20 | C | Foreign Exchange Future | 0.04820 | 0.05200 | 0 |
| 02/04/2012 | YUAN/R On 18-June-12 | 1.20 | P | Foreign Exchange Future | 0.02220 | 0.02150 | 0 |
| 02/04/2012 | YUAN/R On 17-September-12 | 1.21 | C | Foreign Exchange Future | 0.06960 | 0.07310 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | YUAN/R On 17-September-12 | 1.21 | P | Foreign Exchange Future | 0.03910 | 0.03790 | 0 |
| 02/04/2012 | YUAN/R On 14-December-12 | 1.23 | C | Foreign Exchange Future | 0.08460 | 0.08750 | 0 |
| 02/04/2012 | YUAN/R On 14-December-12 | 1.23 | P | Foreign Exchange Future | 0.05540 | 0.05360 | 0 |
| 02/04/2012 | YUAN/R On 17-September-12 | 1.26 | C | Foreign Exchange Future | 0.04830 | 0.05090 | 0 |
| 02/04/2012 | YUAN/R On 17-September-12 | 1.26 | P | Foreign Exchange Future | 0.06780 | 0.06570 | 0 |
| 02/04/2012 | YUAN/R On 14-December-12 | 1.28 | C | Foreign Exchange Future | 0.06410 | 0.06650 | 0 |
| 02/04/2012 | YUAN/R On 14-December-12 | 1.28 | P | Foreign Exchange Future | 0.08490 | 0.08260 | 0 |
| 03/04/2012 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 10.00530 | 9.97530 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 6.75 | C | Foreign Exchange Future | 1.01800 | 0.99000 | 4,850 |
| 03/04/2012 | \$ / R On 18-June-12 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 7.00 | C | Foreign Exchange Future | 0.77500 | 0.74800 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 7.00 | P | Foreign Exchange Future | 0.01200 | 0.01500 | 2,000 |
| 03/04/2012 | \$ / R On 18-June-12 | 7.05 | C | Foreign Exchange Future | 0.72800 | 0.70100 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 7.05 | P | Foreign Exchange Future | 0.01500 | 0.01800 | 20,100 |
| 03/04/2012 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.78200 | 0.76000 | 16,000 |
| 03/04/2012 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.06600 | 0.07300 | 9,200 |
| 03/04/2012 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.74200 | 0.72100 | 0 |
| 03/04/2012 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.07600 | 0.08400 | 0 |
| 03/04/2012 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.70200 | 0.68200 | 0 |
| 03/04/2012 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.08600 | 0.09500 | 0 |
| 03/04/2012 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.66300 | 0.64500 | 37,000 |
| 03/04/2012 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.09700 | 0.10800 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 7.50 | C | Foreign Exchange Future | 0.35600 | 0.34100 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 7.50 | P | Foreign Exchange Future | 0.09300 | 0.10800 | 14,000 |
| 03/04/2012 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.57900 | 0.57100 | 0 |
| 03/04/2012 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.26100 | 0.28200 | 0 |
| 03/04/2012 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.55400 | 0.54700 | 0 |
| 03/04/2012 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.28600 | 0.30800 | 0 |
| 03/04/2012 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.53000 | 0.52400 | 0 |
| 03/04/2012 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.31200 | 0.33500 | 0 |
| 03/04/2012 | \$ / R On 18-March-13 | 7.90 | C | Foreign Exchange Future | 0.60200 | 0.60300 | 0 |
| 03/04/2012 | \$ / R On 18-March-13 | 7.90 | P | Foreign Exchange Future | 0.42700 | 0.45200 | 0 |
| 03/04/2012 | \$ / R On 18-March-13 | 7.95 | C | Foreign Exchange Future | 0.58200 | 0.58300 | 0 |
| 03/04/2012 | \$ / R On 18-March-13 | 7.95 | P | Foreign Exchange Future | 0.45700 | 0.48200 | 0 |
| 03/04/2012 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.45900 | 1.44700 | 200 |
| 03/04/2012 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.52800 | 0.54600 | 0 |
| 03/04/2012 | \$ / R On 18-March-13 | 8.10 | C | Foreign Exchange Future | 0.52700 | 0.52900 | 0 |
| 03/04/2012 | \$ / R On 18-March-13 | 8.10 | P | Foreign Exchange Future | 0.55200 | 0.57800 | 180 |
| 03/04/2012 | \$ / R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.09200 | 0.09300 | 10,000 |
| 03/04/2012 | \$ / R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.52900 | 0.56000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | \$ / R On 17-September-12 | 8.40 | C | Foreign Exchange Future | 0.19100 | 0.19300 | 2,500 |
| 03/04/2012 | \$ / R On 17-September-12 | 8.40 | P | Foreign Exchange Future | 0.72500 | 0.75600 | 0 |
| 03/04/2012 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.27200 | 1.27000 | 0 |
| 03/04/2012 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 0.79100 | 0.81900 | 0 |
| 03/04/2012 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.25400 | 1.24900 | 0 |
| 03/04/2012 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 0.82300 | 0.84800 | 0 |
| 03/04/2012 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.23400 | 1.22800 | 0 |
| 03/04/2012 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 0.85300 | 0.87700 | 0 |
| 03/04/2012 | \$ / R On 17-September-12 | 8.60 | C | Foreign Exchange Future | 0.15700 | 0.16000 | 2,000 |
| 03/04/2012 | \$ / R On 17-September-12 | 8.60 | P | Foreign Exchange Future | 0.89100 | 0.92300 | 4,000 |
| 03/04/2012 | \$ / R On 18-June-12 | 8.65 | C | Foreign Exchange Future | 0.04500 | 0.04600 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 8.65 | P | Foreign Exchange Future | 0.93200 | 0.96300 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 8.75 | C | Foreign Exchange Future | 0.03900 | 0.04000 | 0 |
| 03/04/2012 | \$ / R On 18-June-12 | 8.75 | P | Foreign Exchange Future | 1.02600 | 1.05700 | 132 |
| 03/04/2012 | \$ / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.13000 | 0.13300 | 0 |
| 03/04/2012 | \$ / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 1.06400 | 1.09600 | 1,500 |
| 03/04/2012 | \$ / R On 18-June-12 | 8.85 | C | Foreign Exchange Future | 0.03400 | 0.03500 | 5,000 |
| 03/04/2012 | \$ / R On 18-June-12 | 8.85 | P | Foreign Exchange Future | 1.12100 | 1.15200 | 0 |
| 03/04/2012 | \$ / R On 13-December-13 | 8.93 | C | Foreign Exchange Future | 0.55900 | 0.56100 | 0 |
| 03/04/2012 | \$ / R On 13-December-13 | 8.93 | P | Foreign Exchange Future | 1.22200 | 1.25200 | 0 |
| 03/04/2012 | \$ / R On 13-December-13 | 8.98 | C | Foreign Exchange Future | 0.54800 | 0.54900 | 0 |
| 03/04/2012 | \$ / R On 13-December-13 | 8.98 | P | Foreign Exchange Future | 1.26100 | 1.29000 | 0 |
| 03/04/2012 | \$ / R On 13-December-13 | 9.03 | C | Foreign Exchange Future | 0.53600 | 0.53800 | 0 |
| 03/04/2012 | \$ / R On 13-December-13 | 9.03 | P | Foreign Exchange Future | 1.29900 | 1.32900 | 0 |
| 03/04/2012 | \$ / R On 18-March-13 | 9.10 | C | Foreign Exchange Future | 0.28300 | 0.29000 | 180 |
| 03/04/2012 | \$ / R On 18-March-13 | 9.10 | P | Foreign Exchange Future | 1.30800 | 1.33900 | 0 |
| 03/04/2012 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.83700 | 1.83400 | 0 |
| 03/04/2012 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 0.98200 | 1.00900 | 0 |
| 03/04/2012 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.81500 | 1.81200 | 0 |
| 03/04/2012 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 1.01000 | 1.03700 | 0 |
| 03/04/2012 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.79300 | 1.79100 | 0 |
| 03/04/2012 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.03800 | 1.06600 | 0 |
| 03/04/2012 | \$ / R MAXI On 14-December-12 | | | Foreign Exchange Future | 7.96790 | 7.93860 | 0 |
| 03/04/2012 | \$ / R MAXI On 17-September-12 | 7.60 | C | Foreign Exchange Future | 0.46447 | 0.45607 | 0 |
| 03/04/2012 | \$ / R MAXI On 17-September-12 | 7.60 | P | Foreign Exchange Future | 0.19877 | 0.21927 | 0 |
| 03/04/2012 | \$ / R MAXI On 17-September-12 | 7.65 | C | Foreign Exchange Future | 0.43799 | 0.43100 | 0 |
| 03/04/2012 | \$ / R MAXI On 17-September-12 | 7.65 | P | Foreign Exchange Future | 0.22229 | 0.24420 | 0 |
| 03/04/2012 | \$ / R MAXI On 17-September-12 | 7.70 | C | Foreign Exchange Future | 0.41290 | 0.40728 | 0 |
| 03/04/2012 | \$ / R MAXI On 17-September-12 | 7.70 | P | Foreign Exchange Future | 0.24720 | 0.27048 | 0 |
| 03/04/2012 | \$ / R MAXI On 14-December-12 | 7.82 | C | Foreign Exchange Future | 0.49748 | 0.49275 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | \$ / R MAXI On 14-December-12 | 7.82 | P | Foreign Exchange Future | 0.35278 | 0.37735 | 0 |
| 03/04/2012 | \$ / R MAXI On 14-December-12 | 7.87 | C | Foreign Exchange Future | 0.47647 | 0.47263 | 0 |
| 03/04/2012 | \$ / R MAXI On 14-December-12 | 7.87 | P | Foreign Exchange Future | 0.38177 | 0.40723 | 0 |
| 03/04/2012 | \$ / R MAXI On 14-December-12 | 7.92 | C | Foreign Exchange Future | 0.45647 | 0.45347 | 0 |
| 03/04/2012 | \$ / R MAXI On 14-December-12 | 7.92 | P | Foreign Exchange Future | 0.41177 | 0.43807 | 0 |
| 03/04/2012 | \$ / R MAXI On 18-June-12 | 8.30 | C | Foreign Exchange Future | 0.07717 | 0.07900 | 0 |
| 03/04/2012 | \$ / R MAXI On 18-June-12 | 8.30 | P | Foreign Exchange Future | 0.61457 | 0.64550 | 0 |
| 03/04/2012 | \$ / R MAXI On 18-June-12 | 8.35 | C | Foreign Exchange Future | 0.07101 | 0.07292 | 0 |
| 03/04/2012 | \$ / R MAXI On 18-June-12 | 8.35 | P | Foreign Exchange Future | 0.65841 | 0.68942 | 0 |
| 03/04/2012 | \$ / R MAXI On 18-June-12 | 8.40 | C | Foreign Exchange Future | 0.06547 | 0.06742 | 0 |
| 03/04/2012 | \$ / R MAXI On 18-June-12 | 8.40 | P | Foreign Exchange Future | 0.70287 | 0.73392 | 0 |
| 03/04/2012 | £ / R On 14-December-12 | | | Foreign Exchange Future | 12.70420 | 12.69330 | 0 |
| 03/04/2012 | £ / R On 18-June-12 | 11.10 | C | Foreign Exchange Future | 1.31200 | 1.30100 | 0 |
| 03/04/2012 | £ / R On 18-June-12 | 11.10 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 24,000 |
| 03/04/2012 | £ / R On 17-September-12 | 11.35 | C | Foreign Exchange Future | 1.26400 | 1.25300 | 0 |
| 03/04/2012 | £ / R On 17-September-12 | 11.35 | P | Foreign Exchange Future | 0.06600 | 0.06400 | 6,000 |
| 03/04/2012 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.66100 | 0.65600 | 0 |
| 03/04/2012 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.07000 | 0.07600 | 0 |
| 03/04/2012 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.62300 | 0.61800 | 0 |
| 03/04/2012 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.08200 | 0.08800 | 0 |
| 03/04/2012 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.58600 | 0.58200 | 0 |
| 03/04/2012 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.09500 | 0.10200 | 0 |
| 03/04/2012 | £ / R On 14-December-12 | 12.40 | C | Foreign Exchange Future | 0.77000 | 0.77000 | 0 |
| 03/04/2012 | £ / R On 14-December-12 | 12.40 | P | Foreign Exchange Future | 0.46600 | 0.47700 | 0 |
| 03/04/2012 | £ / R On 14-December-12 | 12.45 | C | Foreign Exchange Future | 0.74700 | 0.74800 | 0 |
| 03/04/2012 | £ / R On 14-December-12 | 12.45 | P | Foreign Exchange Future | 0.49300 | 0.50500 | 0 |
| 03/04/2012 | £ / R On 18-June-12 | 12.50 | C | Foreign Exchange Future | 0.25300 | 0.25700 | 24,000 |
| 03/04/2012 | £ / R On 18-June-12 | 12.50 | P | Foreign Exchange Future | 0.36200 | 0.37700 | 0 |
| 03/04/2012 | £ / R On 14-December-12 | 12.50 | C | Foreign Exchange Future | 0.72500 | 0.72500 | 0 |
| 03/04/2012 | £ / R On 14-December-12 | 12.50 | P | Foreign Exchange Future | 0.52100 | 0.53200 | 0 |
| 03/04/2012 | £ / R On 17-September-12 | 13.40 | C | Foreign Exchange Future | 0.24200 | 0.24800 | 0 |
| 03/04/2012 | £ / R On 17-September-12 | 13.40 | P | Foreign Exchange Future | 1.09400 | 1.10900 | 0 |
| 03/04/2012 | £ / R On 17-September-12 | 13.45 | C | Foreign Exchange Future | 0.23200 | 0.23900 | 0 |
| 03/04/2012 | £ / R On 17-September-12 | 13.45 | P | Foreign Exchange Future | 1.13400 | 1.15000 | 0 |
| 03/04/2012 | £ / R On 17-September-12 | 13.50 | C | Foreign Exchange Future | 0.22400 | 0.23000 | 0 |
| 03/04/2012 | £ / R On 17-September-12 | 13.50 | P | Foreign Exchange Future | 1.17600 | 1.19100 | 0 |
| 03/04/2012 | ¥ / R On 14-December-12 | | | Foreign Exchange Future | 0.09720 | 0.09700 | 0 |
| 03/04/2012 | ¥ / R On 17-September-12 | 0.08 | C | Foreign Exchange Future | 0.01325 | 0.01307 | 0 |
| 03/04/2012 | ¥ / R On 17-September-12 | 0.08 | P | Foreign Exchange Future | 0.00045 | 0.00047 | 0 |
| 03/04/2012 | ¥ / R On 14-December-12 | 0.08 | C | Foreign Exchange Future | 0.01478 | 0.01463 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | ¥ / R On 14-December-12 | 0.08 | P | Foreign Exchange Future | 0.00098 | 0.00103 | 0 |
| 03/04/2012 | ¥ / R On 17-September-12 | 0.09 | C | Foreign Exchange Future | 0.00582 | 0.00578 | 0 |
| 03/04/2012 | ¥ / R On 17-September-12 | 0.09 | P | Foreign Exchange Future | 0.00302 | 0.00318 | 0 |
| 03/04/2012 | ¥ / R On 14-December-12 | 0.09 | C | Foreign Exchange Future | 0.00777 | 0.00774 | 0 |
| 03/04/2012 | ¥ / R On 14-December-12 | 0.09 | P | Foreign Exchange Future | 0.00397 | 0.00414 | 0 |
| 03/04/2012 | ¥ / R On 18-June-12 | 0.10 | C | Foreign Exchange Future | 0.00184 | 0.00186 | 0 |
| 03/04/2012 | ¥ / R On 18-June-12 | 0.10 | P | Foreign Exchange Future | 0.00544 | 0.00566 | 0 |
| 03/04/2012 | ¥ / R On 17-September-12 | 0.10 | C | Foreign Exchange Future | 0.00234 | 0.00238 | 0 |
| 03/04/2012 | ¥ / R On 17-September-12 | 0.10 | P | Foreign Exchange Future | 0.00954 | 0.00978 | 0 |
| 03/04/2012 | ¥ / R On 14-December-12 | 0.10 | C | Foreign Exchange Future | 0.00401 | 0.00406 | 0 |
| 03/04/2012 | ¥ / R On 14-December-12 | 0.10 | P | Foreign Exchange Future | 0.01021 | 0.01046 | 0 |
| 03/04/2012 | ¥ / R On 18-June-12 | 0.11 | C | Foreign Exchange Future | 0.00044 | 0.00046 | 0 |
| 03/04/2012 | ¥ / R On 18-June-12 | 0.11 | P | Foreign Exchange Future | 0.01404 | 0.01426 | 0 |
| 03/04/2012 | ¥ / R On 18-June-12 | 0.12 | C | Foreign Exchange Future | 0.00012 | 0.00012 | 0 |
| 03/04/2012 | ¥ / R On 18-June-12 | 0.12 | P | Foreign Exchange Future | 0.02372 | 0.02392 | 0 |
| 03/04/2012 | € / R On 13-December-13 | | | Foreign Exchange Future | 10.99370 | 10.92310 | 500 |
| 03/04/2012 | € / R On 17-September-12 | 9.45 | C | Foreign Exchange Future | 1.09200 | 1.04000 | 0 |
| 03/04/2012 | € / R On 17-September-12 | 9.45 | P | Foreign Exchange Future | 0.03700 | 0.05700 | 10,200 |
| 03/04/2012 | € / R On 18-June-12 | 9.60 | C | Foreign Exchange Future | 0.78400 | 0.72000 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 9.60 | P | Foreign Exchange Future | 0.02300 | 0.03200 | 1,000 |
| 03/04/2012 | € / R On 18-June-12 | 9.80 | C | Foreign Exchange Future | 0.60400 | 0.54700 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 9.80 | P | Foreign Exchange Future | 0.04300 | 0.05900 | 1,000 |
| 03/04/2012 | € / R On 18-June-12 | 9.85 | C | Foreign Exchange Future | 0.56100 | 0.50600 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 9.85 | P | Foreign Exchange Future | 0.05000 | 0.06800 | 5,120 |
| 03/04/2012 | € / R On 18-June-12 | 10.05 | C | Foreign Exchange Future | 0.41000 | 0.36700 | 5,120 |
| 03/04/2012 | € / R On 18-June-12 | 10.05 | P | Foreign Exchange Future | 0.09900 | 0.12900 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.25700 | 0.23100 | 1,000 |
| 03/04/2012 | € / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 0.19600 | 0.24300 | 0 |
| 03/04/2012 | € / R On 14-December-12 | 10.34 | C | Foreign Exchange Future | 0.63800 | 0.59900 | 0 |
| 03/04/2012 | € / R On 14-December-12 | 10.34 | P | Foreign Exchange Future | 0.33000 | 0.36400 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 10.35 | C | Foreign Exchange Future | 0.23200 | 0.20900 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 10.35 | P | Foreign Exchange Future | 0.22100 | 0.27100 | 0 |
| 03/04/2012 | € / R On 14-December-12 | 10.39 | C | Foreign Exchange Future | 0.61300 | 0.57500 | 0 |
| 03/04/2012 | € / R On 14-December-12 | 10.39 | P | Foreign Exchange Future | 0.35500 | 0.39000 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 10.40 | C | Foreign Exchange Future | 0.21100 | 0.19100 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 10.40 | P | Foreign Exchange Future | 0.25000 | 0.30300 | 0 |
| 03/04/2012 | € / R On 14-December-12 | 10.44 | C | Foreign Exchange Future | 0.58900 | 0.55200 | 0 |
| 03/04/2012 | € / R On 14-December-12 | 10.44 | P | Foreign Exchange Future | 0.38100 | 0.41700 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 10.45 | C | Foreign Exchange Future | 0.19200 | 0.17500 | 0 |
| 03/04/2012 | € / R On 18-June-12 | 10.45 | P | Foreign Exchange Future | 0.28100 | 0.33700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | € / R On 18-June-12 | 10.55 | C | Foreign Exchange Future | 0.15900 | 0.14600 | 15,360 |
| 03/04/2012 | € / R On 18-June-12 | 10.55 | P | Foreign Exchange Future | 0.34800 | 0.40800 | 0 |
| 03/04/2012 | € / R On 17-September-12 | 10.68 | C | Foreign Exchange Future | 0.29200 | 0.31800 | 0 |
| 03/04/2012 | € / R On 17-September-12 | 10.68 | P | Foreign Exchange Future | 0.46200 | 0.56100 | 0 |
| 03/04/2012 | € / R On 17-September-12 | 10.73 | C | Foreign Exchange Future | 0.30000 | 0.29900 | 0 |
| 03/04/2012 | € / R On 17-September-12 | 10.73 | P | Foreign Exchange Future | 0.52000 | 0.59200 | 0 |
| 03/04/2012 | € / R On 17-September-12 | 10.78 | C | Foreign Exchange Future | 0.28100 | 0.28100 | 0 |
| 03/04/2012 | € / R On 17-September-12 | 10.78 | P | Foreign Exchange Future | 0.55100 | 0.62400 | 0 |
| 03/04/2012 | € / R On 13-December-13 | 11.44 | C | Foreign Exchange Future | 0.65400 | 0.63300 | 0 |
| 03/04/2012 | € / R On 13-December-13 | 11.44 | P | Foreign Exchange Future | 1.10300 | 1.15300 | 0 |
| 03/04/2012 | € / R On 13-December-13 | 11.49 | C | Foreign Exchange Future | 0.63900 | 0.61900 | 0 |
| 03/04/2012 | € / R On 13-December-13 | 11.49 | P | Foreign Exchange Future | 1.13800 | 1.18900 | 0 |
| 03/04/2012 | € / R On 13-December-13 | 11.54 | C | Foreign Exchange Future | 0.62500 | 0.60600 | 0 |
| 03/04/2012 | € / R On 13-December-13 | 11.54 | P | Foreign Exchange Future | 1.17400 | 1.22600 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 9.16280 | 9.14010 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 2.16900 | 2.14900 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.25600 | 0.25900 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 2.12600 | 2.10600 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.26300 | 0.26600 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 2.08700 | 2.06800 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.27400 | 0.27800 | 0 |
| 03/04/2012 | AU\$ / R On 18-June-12 | 7.60 | C | Foreign Exchange Future | 0.43000 | 0.42100 | 0 |
| 03/04/2012 | AU\$ / R On 18-June-12 | 7.60 | P | Foreign Exchange Future | 0.03500 | 0.03800 | 0 |
| 03/04/2012 | AU\$ / R On 18-June-12 | 7.65 | C | Foreign Exchange Future | 0.38900 | 0.38100 | 0 |
| 03/04/2012 | AU\$ / R On 18-June-12 | 7.65 | P | Foreign Exchange Future | 0.04400 | 0.04800 | 0 |
| 03/04/2012 | AU\$ / R On 18-June-12 | 7.70 | C | Foreign Exchange Future | 0.35000 | 0.34300 | 0 |
| 03/04/2012 | AU\$ / R On 18-June-12 | 7.70 | P | Foreign Exchange Future | 0.05500 | 0.06000 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-12 | 8.04 | C | Foreign Exchange Future | 0.35100 | 0.34800 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-12 | 8.04 | P | Foreign Exchange Future | 0.32900 | 0.33900 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-12 | 8.09 | C | Foreign Exchange Future | 0.33000 | 0.32700 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-12 | 8.09 | P | Foreign Exchange Future | 0.35800 | 0.36800 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-12 | 8.14 | C | Foreign Exchange Future | 0.31100 | 0.30800 | 0 |
| 03/04/2012 | AU\$ / R On 14-December-12 | 8.14 | P | Foreign Exchange Future | 0.38900 | 0.39900 | 0 |
| 03/04/2012 | AU\$ / R On 17-September-12 | 8.19 | C | Foreign Exchange Future | 0.20500 | 0.20300 | 0 |
| 03/04/2012 | AU\$ / R On 17-September-12 | 8.19 | P | Foreign Exchange Future | 0.36500 | 0.37500 | 0 |
| 03/04/2012 | AU\$ / R On 17-September-12 | 8.24 | C | Foreign Exchange Future | 0.18900 | 0.18800 | 0 |
| 03/04/2012 | AU\$ / R On 17-September-12 | 8.24 | P | Foreign Exchange Future | 0.39900 | 0.41000 | 0 |
| 03/04/2012 | AU\$ / R On 17-September-12 | 8.29 | C | Foreign Exchange Future | 0.17400 | 0.17300 | 0 |
| 03/04/2012 | AU\$ / R On 17-September-12 | 8.29 | P | Foreign Exchange Future | 0.43400 | 0.44500 | 0 |
| 03/04/2012 | CAD/ R On 14-December-12 | | | Foreign Exchange Future | 8.00450 | 7.94610 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | CAD/ R On 17-September-12 | 7.66 | C | Foreign Exchange Future | 0.38600 | 0.35100 | 0 |
| 03/04/2012 | CAD/ R On 17-September-12 | 7.66 | P | Foreign Exchange Future | 0.12600 | 0.14900 | 0 |
| 03/04/2012 | CAD/ R On 17-September-12 | 7.71 | C | Foreign Exchange Future | 0.35500 | 0.32200 | 0 |
| 03/04/2012 | CAD/ R On 17-September-12 | 7.71 | P | Foreign Exchange Future | 0.14500 | 0.17000 | 0 |
| 03/04/2012 | CAD/ R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.44300 | 0.41300 | 0 |
| 03/04/2012 | CAD/ R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.19200 | 0.22100 | 0 |
| 03/04/2012 | CAD/ R On 17-September-12 | 7.76 | C | Foreign Exchange Future | 0.32500 | 0.29500 | 0 |
| 03/04/2012 | CAD/ R On 17-September-12 | 7.76 | P | Foreign Exchange Future | 0.16500 | 0.19300 | 0 |
| 03/04/2012 | CAD/ R On 14-December-12 | 7.80 | C | Foreign Exchange Future | 0.41500 | 0.38700 | 0 |
| 03/04/2012 | CAD/ R On 14-December-12 | 7.80 | P | Foreign Exchange Future | 0.21400 | 0.24500 | 0 |
| 03/04/2012 | CAD/ R On 14-December-12 | 7.85 | C | Foreign Exchange Future | 0.38800 | 0.36200 | 0 |
| 03/04/2012 | CAD/ R On 14-December-12 | 7.85 | P | Foreign Exchange Future | 0.23700 | 0.27000 | 0 |
| 03/04/2012 | CAD/ R On 18-June-12 | 8.10 | C | Foreign Exchange Future | 0.08000 | 0.07100 | 0 |
| 03/04/2012 | CAD/ R On 18-June-12 | 8.10 | P | Foreign Exchange Future | 0.34900 | 0.39800 | 0 |
| 03/04/2012 | CAD/ R On 18-June-12 | 8.15 | C | Foreign Exchange Future | 0.07000 | 0.06300 | 0 |
| 03/04/2012 | CAD/ R On 18-June-12 | 8.15 | P | Foreign Exchange Future | 0.38900 | 0.44000 | 0 |
| 03/04/2012 | CAD/ R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.06200 | 0.05500 | 0 |
| 03/04/2012 | CAD/ R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.43100 | 0.48200 | 0 |
| 03/04/2012 | CF CANDO CAAY On 30-April-12 | | | Can-Do Future | 0.03860 | 0.03560 | 12,500 |
| 03/04/2012 | CF CANDO CAAZ On 18-June-12 | | | Can-Do Future | 0.08960 | 0.08320 | 5,670 |
| 03/04/2012 | CF CANDO CABA On 18-June-12 | | | Can-Do Future | 0.17990 | 0.17310 | 8,000 |
| 03/04/2012 | CF CANDO CABB On 18-June-12 | | | Can-Do Future | 0.03010 | 0.03170 | 8,000 |
| 03/04/2012 | CF CANDO CABC On 18-June-12 | | | Can-Do Future | 0.10890 | 0.10400 | 16,000 |
| 03/04/2012 | CF CANDO CABD On 18-June-12 | | | Can-Do Future | 0.01470 | 0.01480 | 16,000 |
| 03/04/2012 | CHF / R On 14-December-12 | | | Foreign Exchange Future | 8.86430 | 8.80310 | 0 |
| 03/04/2012 | CHF / R On 14-December-12 | 8.46 | C | Foreign Exchange Future | 0.66900 | 0.64200 | 0 |
| 03/04/2012 | CHF / R On 14-December-12 | 8.46 | P | Foreign Exchange Future | 0.26000 | 0.29500 | 0 |
| 03/04/2012 | CHF / R On 14-December-12 | 8.51 | C | Foreign Exchange Future | 0.64200 | 0.61600 | 0 |
| 03/04/2012 | CHF / R On 14-December-12 | 8.51 | P | Foreign Exchange Future | 0.28300 | 0.31900 | 0 |
| 03/04/2012 | CHF / R On 14-December-12 | 8.56 | C | Foreign Exchange Future | 0.61600 | 0.59200 | 0 |
| 03/04/2012 | CHF / R On 14-December-12 | 8.56 | P | Foreign Exchange Future | 0.30700 | 0.34500 | 0 |
| 03/04/2012 | CHF / R On 17-September-12 | 8.70 | C | Foreign Exchange Future | 0.37900 | 0.36200 | 0 |
| 03/04/2012 | CHF / R On 17-September-12 | 8.70 | P | Foreign Exchange Future | 0.34100 | 0.38400 | 0 |
| 03/04/2012 | CHF / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.35900 | 0.34400 | 0 |
| 03/04/2012 | CHF / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.37100 | 0.41600 | 0 |
| 03/04/2012 | CHF / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.34000 | 0.32600 | 0 |
| 03/04/2012 | CHF / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.40200 | 0.44800 | 0 |
| 03/04/2012 | CHF / R On 18-June-12 | 9.05 | C | Foreign Exchange Future | 0.09400 | 0.09000 | 0 |
| 03/04/2012 | CHF / R On 18-June-12 | 9.05 | P | Foreign Exchange Future | 0.53300 | 0.58800 | 0 |
| 03/04/2012 | CHF / R On 18-June-12 | 9.10 | C | Foreign Exchange Future | 0.08500 | 0.08200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | CHF / R On 18-June-12 | 9.10 | P | Foreign Exchange Future | 0.57400 | 0.63000 | 0 |
| 03/04/2012 | CHF / R On 18-June-12 | 9.15 | C | Foreign Exchange Future | 0.07700 | 0.07500 | 0 |
| 03/04/2012 | CHF / R On 18-June-12 | 9.15 | P | Foreign Exchange Future | 0.61600 | 0.67300 | 0 |
| 03/04/2012 | NZ\$ / R On 14-December-12 | | | Foreign Exchange Future | 6.47220 | 6.42400 | 0 |
| 03/04/2012 | NZ\$ / R On 17-September-12 | 6.19 | C | Foreign Exchange Future | 0.35200 | 0.32300 | 0 |
| 03/04/2012 | NZ\$ / R On 17-September-12 | 6.19 | P | Foreign Exchange Future | 0.11800 | 0.13500 | 0 |
| 03/04/2012 | NZ\$ / R On 17-September-12 | 6.24 | C | Foreign Exchange Future | 0.32000 | 0.29300 | 0 |
| 03/04/2012 | NZ\$ / R On 17-September-12 | 6.24 | P | Foreign Exchange Future | 0.13600 | 0.15500 | 0 |
| 03/04/2012 | NZ\$ / R On 18-June-12 | 6.25 | C | Foreign Exchange Future | 0.18700 | 0.15900 | 0 |
| 03/04/2012 | NZ\$ / R On 18-June-12 | 6.25 | P | Foreign Exchange Future | 0.06800 | 0.08600 | 0 |
| 03/04/2012 | NZ\$ / R On 14-December-12 | 6.29 | C | Foreign Exchange Future | 0.38800 | 0.36300 | 0 |
| 03/04/2012 | NZ\$ / R On 14-December-12 | 6.29 | P | Foreign Exchange Future | 0.20300 | 0.22600 | 0 |
| 03/04/2012 | NZ\$ / R On 17-September-12 | 6.29 | C | Foreign Exchange Future | 0.29000 | 0.26500 | 0 |
| 03/04/2012 | NZ\$ / R On 17-September-12 | 6.29 | P | Foreign Exchange Future | 0.15600 | 0.17700 | 0 |
| 03/04/2012 | NZ\$ / R On 18-June-12 | 6.30 | C | Foreign Exchange Future | 0.15400 | 0.12900 | 0 |
| 03/04/2012 | NZ\$ / R On 18-June-12 | 6.30 | P | Foreign Exchange Future | 0.08500 | 0.10600 | 0 |
| 03/04/2012 | NZ\$ / R On 14-December-12 | 6.34 | C | Foreign Exchange Future | 0.36000 | 0.33600 | 0 |
| 03/04/2012 | NZ\$ / R On 14-December-12 | 6.34 | P | Foreign Exchange Future | 0.22500 | 0.24900 | 0 |
| 03/04/2012 | NZ\$ / R On 18-June-12 | 6.35 | C | Foreign Exchange Future | 0.12500 | 0.10700 | 0 |
| 03/04/2012 | NZ\$ / R On 18-June-12 | 6.35 | P | Foreign Exchange Future | 0.10600 | 0.13400 | 0 |
| 03/04/2012 | NZ\$ / R On 14-December-12 | 6.39 | C | Foreign Exchange Future | 0.33300 | 0.31100 | 0 |
| 03/04/2012 | NZ\$ / R On 14-December-12 | 6.39 | P | Foreign Exchange Future | 0.24800 | 0.27400 | 0 |
| 03/04/2012 | YUAN/R On 14-December-12 | | | Foreign Exchange Future | 1.26210 | 1.25720 | 0 |
| 03/04/2012 | YUAN/R On 18-June-12 | 1.10 | C | Foreign Exchange Future | 0.13310 | 0.12890 | 0 |
| 03/04/2012 | YUAN/R On 18-June-12 | 1.10 | P | Foreign Exchange Future | 0.00250 | 0.00290 | 0 |
| 03/04/2012 | YUAN/R On 18-June-12 | 1.15 | C | Foreign Exchange Future | 0.08700 | 0.08340 | 0 |
| 03/04/2012 | YUAN/R On 18-June-12 | 1.15 | P | Foreign Exchange Future | 0.00640 | 0.00740 | 0 |
| 03/04/2012 | YUAN/R On 17-September-12 | 1.16 | C | Foreign Exchange Future | 0.10310 | 0.10020 | 0 |
| 03/04/2012 | YUAN/R On 17-September-12 | 1.16 | P | Foreign Exchange Future | 0.01760 | 0.01970 | 0 |
| 03/04/2012 | YUAN/R On 14-December-12 | 1.18 | C | Foreign Exchange Future | 0.11390 | 0.11180 | 0 |
| 03/04/2012 | YUAN/R On 14-December-12 | 1.18 | P | Foreign Exchange Future | 0.02980 | 0.03260 | 0 |
| 03/04/2012 | YUAN/R On 18-June-12 | 1.20 | C | Foreign Exchange Future | 0.05010 | 0.04820 | 0 |
| 03/04/2012 | YUAN/R On 18-June-12 | 1.20 | P | Foreign Exchange Future | 0.01950 | 0.02220 | 0 |
| 03/04/2012 | YUAN/R On 17-September-12 | 1.21 | C | Foreign Exchange Future | 0.07100 | 0.06960 | 0 |
| 03/04/2012 | YUAN/R On 17-September-12 | 1.21 | P | Foreign Exchange Future | 0.03550 | 0.03910 | 0 |
| 03/04/2012 | YUAN/R On 14-December-12 | 1.23 | C | Foreign Exchange Future | 0.08550 | 0.08460 | 0 |
| 03/04/2012 | YUAN/R On 14-December-12 | 1.23 | P | Foreign Exchange Future | 0.05140 | 0.05540 | 0 |
| 03/04/2012 | YUAN/R On 17-September-12 | 1.26 | C | Foreign Exchange Future | 0.04870 | 0.04830 | 0 |
| 03/04/2012 | YUAN/R On 17-September-12 | 1.26 | P | Foreign Exchange Future | 0.06320 | 0.06780 | 0 |
| 03/04/2012 | YUAN/R On 14-December-12 | 1.28 | C | Foreign Exchange Future | 0.06440 | 0.06410 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | YUAN/R On 14-December-12 | 1.28 | P | Foreign Exchange Future | 0.08030 | 0.08490 | 0 |
| 04/04/2012 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 10.14710 | 10.00530 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 6.75 | C | Foreign Exchange Future | 1.15400 | 1.01800 | 4,850 |
| 04/04/2012 | \$ / R On 18-June-12 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 7.00 | C | Foreign Exchange Future | 0.90800 | 0.77500 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 7.00 | P | Foreign Exchange Future | 0.00800 | 0.01200 | 2,000 |
| 04/04/2012 | \$ / R On 18-June-12 | 7.05 | C | Foreign Exchange Future | 0.86000 | 0.72800 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 7.05 | P | Foreign Exchange Future | 0.01000 | 0.01500 | 20,100 |
| 04/04/2012 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 0.90400 | 0.78200 | 16,000 |
| 04/04/2012 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.04900 | 0.06600 | 9,200 |
| 04/04/2012 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 0.86000 | 0.74200 | 0 |
| 04/04/2012 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.05500 | 0.07600 | 0 |
| 04/04/2012 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 0.81800 | 0.70200 | 0 |
| 04/04/2012 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.06300 | 0.08600 | 0 |
| 04/04/2012 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 0.77700 | 0.66300 | 37,000 |
| 04/04/2012 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.07200 | 0.09700 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 7.50 | C | Foreign Exchange Future | 0.45600 | 0.35600 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 7.50 | P | Foreign Exchange Future | 0.05600 | 0.09300 | 14,000 |
| 04/04/2012 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 0.66700 | 0.57900 | 0 |
| 04/04/2012 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.20700 | 0.26100 | 0 |
| 04/04/2012 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.63700 | 0.55400 | 0 |
| 04/04/2012 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.22700 | 0.28600 | 0 |
| 04/04/2012 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.61000 | 0.53000 | 0 |
| 04/04/2012 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.25000 | 0.31200 | 0 |
| 04/04/2012 | \$ / R On 18-March-13 | 7.90 | C | Foreign Exchange Future | 0.68200 | 0.60200 | 0 |
| 04/04/2012 | \$ / R On 18-March-13 | 7.90 | P | Foreign Exchange Future | 0.35800 | 0.42700 | 0 |
| 04/04/2012 | \$ / R On 18-March-13 | 7.95 | C | Foreign Exchange Future | 0.66000 | 0.58200 | 0 |
| 04/04/2012 | \$ / R On 18-March-13 | 7.95 | P | Foreign Exchange Future | 0.38600 | 0.45700 | 0 |
| 04/04/2012 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 1.55000 | 1.45900 | 200 |
| 04/04/2012 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.47700 | 0.52800 | 0 |
| 04/04/2012 | \$ / R On 18-March-13 | 8.10 | C | Foreign Exchange Future | 0.59800 | 0.52700 | 0 |
| 04/04/2012 | \$ / R On 18-March-13 | 8.10 | P | Foreign Exchange Future | 0.47400 | 0.55200 | 180 |
| 04/04/2012 | \$ / R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.12300 | 0.09200 | 10,000 |
| 04/04/2012 | \$ / R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.42300 | 0.52900 | 0 |
| 04/04/2012 | \$ / R On 17-September-12 | 8.40 | C | Foreign Exchange Future | 0.23000 | 0.19100 | 2,500 |
| 04/04/2012 | \$ / R On 17-September-12 | 8.40 | P | Foreign Exchange Future | 0.62500 | 0.72500 | 0 |
| 04/04/2012 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.34100 | 1.27200 | 0 |
| 04/04/2012 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 0.71800 | 0.79100 | 0 |
| 04/04/2012 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.32200 | 1.25400 | 0 |
| 04/04/2012 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 0.74900 | 0.82300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.30400 | 1.23400 | 0 |
| 04/04/2012 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 0.78100 | 0.85300 | 0 |
| 04/04/2012 | \$ / R On 17-September-12 | 8.60 | C | Foreign Exchange Future | 0.18900 | 0.15700 | 2,000 |
| 04/04/2012 | \$ / R On 17-September-12 | 8.60 | P | Foreign Exchange Future | 0.78400 | 0.89100 | 4,000 |
| 04/04/2012 | \$ / R On 18-June-12 | 8.65 | C | Foreign Exchange Future | 0.05900 | 0.04500 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 8.65 | P | Foreign Exchange Future | 0.80900 | 0.93200 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 8.75 | C | Foreign Exchange Future | 0.05000 | 0.03900 | 0 |
| 04/04/2012 | \$ / R On 18-June-12 | 8.75 | P | Foreign Exchange Future | 0.90000 | 1.02600 | 132 |
| 04/04/2012 | \$ / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.15700 | 0.13000 | 0 |
| 04/04/2012 | \$ / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.95200 | 1.06400 | 1,500 |
| 04/04/2012 | \$ / R On 18-June-12 | 8.85 | C | Foreign Exchange Future | 0.04400 | 0.03400 | 5,000 |
| 04/04/2012 | \$ / R On 18-June-12 | 8.85 | P | Foreign Exchange Future | 0.99400 | 1.12100 | 0 |
| 04/04/2012 | \$ / R On 13-December-13 | 8.93 | C | Foreign Exchange Future | 0.61500 | 0.55900 | 0 |
| 04/04/2012 | \$ / R On 13-December-13 | 8.93 | P | Foreign Exchange Future | 1.12800 | 1.22200 | 0 |
| 04/04/2012 | \$ / R On 13-December-13 | 8.98 | C | Foreign Exchange Future | 0.60200 | 0.54800 | 0 |
| 04/04/2012 | \$ / R On 13-December-13 | 8.98 | P | Foreign Exchange Future | 1.16500 | 1.26100 | 0 |
| 04/04/2012 | \$ / R On 13-December-13 | 9.03 | C | Foreign Exchange Future | 0.58900 | 0.53600 | 0 |
| 04/04/2012 | \$ / R On 13-December-13 | 9.03 | P | Foreign Exchange Future | 1.20200 | 1.29900 | 0 |
| 04/04/2012 | \$ / R On 18-March-13 | 9.10 | C | Foreign Exchange Future | 0.32300 | 0.28300 | 180 |
| 04/04/2012 | \$ / R On 18-March-13 | 9.10 | P | Foreign Exchange Future | 1.19900 | 1.30800 | 0 |
| 04/04/2012 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 1.92400 | 1.83700 | 0 |
| 04/04/2012 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 0.92700 | 0.98200 | 0 |
| 04/04/2012 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 1.90200 | 1.81500 | 0 |
| 04/04/2012 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 0.95500 | 1.01000 | 0 |
| 04/04/2012 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 1.87900 | 1.79300 | 0 |
| 04/04/2012 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 0.98200 | 1.03800 | 0 |
| 04/04/2012 | \$ / R MAXI On 14-December-12 | | | Foreign Exchange Future | 8.10970 | 7.96790 | 0 |
| 04/04/2012 | \$ / R MAXI On 17-September-12 | 7.60 | C | Foreign Exchange Future | 0.55282 | 0.46447 | 0 |
| 04/04/2012 | \$ / R MAXI On 17-September-12 | 7.60 | P | Foreign Exchange Future | 0.14782 | 0.19877 | 0 |
| 04/04/2012 | \$ / R MAXI On 17-September-12 | 7.65 | C | Foreign Exchange Future | 0.52290 | 0.43799 | 0 |
| 04/04/2012 | \$ / R MAXI On 17-September-12 | 7.65 | P | Foreign Exchange Future | 0.16790 | 0.22229 | 0 |
| 04/04/2012 | \$ / R MAXI On 17-September-12 | 7.70 | C | Foreign Exchange Future | 0.49440 | 0.41290 | 0 |
| 04/04/2012 | \$ / R MAXI On 17-September-12 | 7.70 | P | Foreign Exchange Future | 0.18940 | 0.24720 | 0 |
| 04/04/2012 | \$ / R MAXI On 14-December-12 | 7.82 | C | Foreign Exchange Future | 0.57329 | 0.49748 | 0 |
| 04/04/2012 | \$ / R MAXI On 14-December-12 | 7.82 | P | Foreign Exchange Future | 0.28679 | 0.35278 | 0 |
| 04/04/2012 | \$ / R MAXI On 14-December-12 | 7.87 | C | Foreign Exchange Future | 0.54954 | 0.47647 | 0 |
| 04/04/2012 | \$ / R MAXI On 14-December-12 | 7.87 | P | Foreign Exchange Future | 0.31304 | 0.38177 | 0 |
| 04/04/2012 | \$ / R MAXI On 14-December-12 | 7.92 | C | Foreign Exchange Future | 0.52689 | 0.45647 | 0 |
| 04/04/2012 | \$ / R MAXI On 14-December-12 | 7.92 | P | Foreign Exchange Future | 0.34039 | 0.41177 | 0 |
| 04/04/2012 | \$ / R MAXI On 18-June-12 | 8.30 | C | Foreign Exchange Future | 0.10284 | 0.07717 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | \$ / R MAXI On 18-June-12 | 8.30 | P | Foreign Exchange Future | 0.50274 | 0.61457 | 0 |
| 04/04/2012 | \$ / R MAXI On 18-June-12 | 8.35 | C | Foreign Exchange Future | 0.09443 | 0.07101 | 0 |
| 04/04/2012 | \$ / R MAXI On 18-June-12 | 8.35 | P | Foreign Exchange Future | 0.54433 | 0.65841 | 0 |
| 04/04/2012 | \$ / R MAXI On 18-June-12 | 8.40 | C | Foreign Exchange Future | 0.08684 | 0.06547 | 0 |
| 04/04/2012 | \$ / R MAXI On 18-June-12 | 8.40 | P | Foreign Exchange Future | 0.58674 | 0.70287 | 0 |
| 04/04/2012 | £ / R On 14-December-12 | | | Foreign Exchange Future | 12.85030 | 12.70420 | 0 |
| 04/04/2012 | £ / R On 18-June-12 | 11.10 | C | Foreign Exchange Future | 1.44900 | 1.31200 | 0 |
| 04/04/2012 | £ / R On 18-June-12 | 11.10 | P | Foreign Exchange Future | 0.01600 | 0.02100 | 24,000 |
| 04/04/2012 | £ / R On 17-September-12 | 11.35 | C | Foreign Exchange Future | 1.39500 | 1.26400 | 0 |
| 04/04/2012 | £ / R On 17-September-12 | 11.35 | P | Foreign Exchange Future | 0.05200 | 0.06600 | 6,000 |
| 04/04/2012 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 0.78400 | 0.66100 | 0 |
| 04/04/2012 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.05100 | 0.07000 | 0 |
| 04/04/2012 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 0.73900 | 0.62300 | 0 |
| 04/04/2012 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.05600 | 0.08200 | 0 |
| 04/04/2012 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 0.69500 | 0.58600 | 0 |
| 04/04/2012 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.06200 | 0.09500 | 0 |
| 04/04/2012 | £ / R On 14-December-12 | 12.40 | C | Foreign Exchange Future | 0.85100 | 0.77000 | 0 |
| 04/04/2012 | £ / R On 14-December-12 | 12.40 | P | Foreign Exchange Future | 0.40100 | 0.46600 | 0 |
| 04/04/2012 | £ / R On 14-December-12 | 12.45 | C | Foreign Exchange Future | 0.82600 | 0.74700 | 0 |
| 04/04/2012 | £ / R On 14-December-12 | 12.45 | P | Foreign Exchange Future | 0.42600 | 0.49300 | 0 |
| 04/04/2012 | £ / R On 18-June-12 | 12.50 | C | Foreign Exchange Future | 0.31200 | 0.25300 | 24,000 |
| 04/04/2012 | £ / R On 18-June-12 | 12.50 | P | Foreign Exchange Future | 0.27900 | 0.36200 | 0 |
| 04/04/2012 | £ / R On 14-December-12 | 12.50 | C | Foreign Exchange Future | 0.80100 | 0.72500 | 0 |
| 04/04/2012 | £ / R On 14-December-12 | 12.50 | P | Foreign Exchange Future | 0.45100 | 0.52100 | 0 |
| 04/04/2012 | £ / R On 17-September-12 | 13.40 | C | Foreign Exchange Future | 0.27800 | 0.24200 | 0 |
| 04/04/2012 | £ / R On 17-September-12 | 13.40 | P | Foreign Exchange Future | 0.98500 | 1.09400 | 0 |
| 04/04/2012 | £ / R On 17-September-12 | 13.45 | C | Foreign Exchange Future | 0.26700 | 0.23200 | 0 |
| 04/04/2012 | £ / R On 17-September-12 | 13.45 | P | Foreign Exchange Future | 1.02400 | 1.13400 | 0 |
| 04/04/2012 | £ / R On 17-September-12 | 13.50 | C | Foreign Exchange Future | 0.25700 | 0.22400 | 0 |
| 04/04/2012 | £ / R On 17-September-12 | 13.50 | P | Foreign Exchange Future | 1.06400 | 1.17600 | 0 |
| 04/04/2012 | ¥ / R On 14-December-12 | | | Foreign Exchange Future | 0.09870 | 0.09720 | 0 |
| 04/04/2012 | ¥ / R On 17-September-12 | 0.08 | C | Foreign Exchange Future | 0.01462 | 0.01325 | 0 |
| 04/04/2012 | ¥ / R On 17-September-12 | 0.08 | P | Foreign Exchange Future | 0.00032 | 0.00045 | 0 |
| 04/04/2012 | ¥ / R On 14-December-12 | 0.08 | C | Foreign Exchange Future | 0.01609 | 0.01478 | 0 |
| 04/04/2012 | ¥ / R On 14-December-12 | 0.08 | P | Foreign Exchange Future | 0.00079 | 0.00098 | 0 |
| 04/04/2012 | ¥ / R On 17-September-12 | 0.09 | C | Foreign Exchange Future | 0.00677 | 0.00582 | 0 |
| 04/04/2012 | ¥ / R On 17-September-12 | 0.09 | P | Foreign Exchange Future | 0.00247 | 0.00302 | 0 |
| 04/04/2012 | ¥ / R On 14-December-12 | 0.09 | C | Foreign Exchange Future | 0.00869 | 0.00777 | 0 |
| 04/04/2012 | ¥ / R On 14-December-12 | 0.09 | P | Foreign Exchange Future | 0.00339 | 0.00397 | 0 |
| 04/04/2012 | ¥ / R On 18-June-12 | 0.10 | C | Foreign Exchange Future | 0.00229 | 0.00184 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | ¥ / R On 18-June-12 | 0.10 | P | Foreign Exchange Future | 0.00439 | 0.00544 | 0 |
| 04/04/2012 | ¥ / R On 17-September-12 | 0.10 | C | Foreign Exchange Future | 0.00276 | 0.00234 | 0 |
| 04/04/2012 | ¥ / R On 17-September-12 | 0.10 | P | Foreign Exchange Future | 0.00846 | 0.00954 | 0 |
| 04/04/2012 | ¥ / R On 14-December-12 | 0.10 | C | Foreign Exchange Future | 0.00452 | 0.00401 | 0 |
| 04/04/2012 | ¥ / R On 14-December-12 | 0.10 | P | Foreign Exchange Future | 0.00922 | 0.01021 | 0 |
| 04/04/2012 | ¥ / R On 18-June-12 | 0.11 | C | Foreign Exchange Future | 0.00055 | 0.00044 | 0 |
| 04/04/2012 | ¥ / R On 18-June-12 | 0.11 | P | Foreign Exchange Future | 0.01265 | 0.01404 | 0 |
| 04/04/2012 | ¥ / R On 18-June-12 | 0.12 | C | Foreign Exchange Future | 0.00014 | 0.00012 | 0 |
| 04/04/2012 | ¥ / R On 18-June-12 | 0.12 | P | Foreign Exchange Future | 0.02224 | 0.02372 | 0 |
| 04/04/2012 | € / R On 13-December-13 | | | Foreign Exchange Future | 11.02090 | 10.99370 | 500 |
| 04/04/2012 | € / R On 17-September-12 | 9.45 | C | Foreign Exchange Future | 1.09800 | 1.09200 | 0 |
| 04/04/2012 | € / R On 17-September-12 | 9.45 | P | Foreign Exchange Future | 0.03600 | 0.03700 | 10,200 |
| 04/04/2012 | € / R On 18-June-12 | 9.60 | C | Foreign Exchange Future | 0.78500 | 0.78400 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 9.60 | P | Foreign Exchange Future | 0.01800 | 0.02300 | 1,000 |
| 04/04/2012 | € / R On 18-June-12 | 9.80 | C | Foreign Exchange Future | 0.60000 | 0.60400 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 9.80 | P | Foreign Exchange Future | 0.03300 | 0.04300 | 1,000 |
| 04/04/2012 | € / R On 18-June-12 | 9.85 | C | Foreign Exchange Future | 0.55600 | 0.56100 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 9.85 | P | Foreign Exchange Future | 0.03900 | 0.05000 | 5,120 |
| 04/04/2012 | € / R On 18-June-12 | 10.05 | C | Foreign Exchange Future | 0.40100 | 0.41000 | 5,120 |
| 04/04/2012 | € / R On 18-June-12 | 10.05 | P | Foreign Exchange Future | 0.08400 | 0.09900 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.24800 | 0.25700 | 1,000 |
| 04/04/2012 | € / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 0.18100 | 0.19600 | 0 |
| 04/04/2012 | € / R On 14-December-12 | 10.34 | C | Foreign Exchange Future | 0.61200 | 0.63800 | 0 |
| 04/04/2012 | € / R On 14-December-12 | 10.34 | P | Foreign Exchange Future | 0.29500 | 0.33000 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 10.35 | C | Foreign Exchange Future | 0.22300 | 0.23200 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 10.35 | P | Foreign Exchange Future | 0.20600 | 0.22100 | 0 |
| 04/04/2012 | € / R On 14-December-12 | 10.39 | C | Foreign Exchange Future | 0.58700 | 0.61300 | 0 |
| 04/04/2012 | € / R On 14-December-12 | 10.39 | P | Foreign Exchange Future | 0.32000 | 0.35500 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 10.40 | C | Foreign Exchange Future | 0.20300 | 0.21100 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 10.40 | P | Foreign Exchange Future | 0.23600 | 0.25000 | 0 |
| 04/04/2012 | € / R On 14-December-12 | 10.44 | C | Foreign Exchange Future | 0.56200 | 0.58900 | 0 |
| 04/04/2012 | € / R On 14-December-12 | 10.44 | P | Foreign Exchange Future | 0.34500 | 0.38100 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 10.45 | C | Foreign Exchange Future | 0.18400 | 0.19200 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 10.45 | P | Foreign Exchange Future | 0.26700 | 0.28100 | 0 |
| 04/04/2012 | € / R On 18-June-12 | 10.55 | C | Foreign Exchange Future | 0.15200 | 0.15900 | 15,360 |
| 04/04/2012 | € / R On 18-June-12 | 10.55 | P | Foreign Exchange Future | 0.33500 | 0.34800 | 0 |
| 04/04/2012 | € / R On 17-September-12 | 10.68 | C | Foreign Exchange Future | 0.32300 | 0.29200 | 0 |
| 04/04/2012 | € / R On 17-September-12 | 10.68 | P | Foreign Exchange Future | 0.48600 | 0.46200 | 0 |
| 04/04/2012 | € / R On 17-September-12 | 10.73 | C | Foreign Exchange Future | 0.30200 | 0.30000 | 0 |
| 04/04/2012 | € / R On 17-September-12 | 10.73 | P | Foreign Exchange Future | 0.51500 | 0.52000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | € / R On 17-September-12 | 10.78 | C | Foreign Exchange Future | 0.28300 | 0.28100 | 0 |
| 04/04/2012 | € / R On 17-September-12 | 10.78 | P | Foreign Exchange Future | 0.54600 | 0.55100 | 0 |
| 04/04/2012 | € / R On 13-December-13 | 11.44 | C | Foreign Exchange Future | 0.63400 | 0.65400 | 0 |
| 04/04/2012 | € / R On 13-December-13 | 11.44 | P | Foreign Exchange Future | 1.05600 | 1.10300 | 0 |
| 04/04/2012 | € / R On 13-December-13 | 11.49 | C | Foreign Exchange Future | 0.62000 | 0.63900 | 0 |
| 04/04/2012 | € / R On 13-December-13 | 11.49 | P | Foreign Exchange Future | 1.09200 | 1.13800 | 0 |
| 04/04/2012 | € / R On 13-December-13 | 11.54 | C | Foreign Exchange Future | 0.60600 | 0.62500 | 0 |
| 04/04/2012 | € / R On 13-December-13 | 11.54 | P | Foreign Exchange Future | 1.12800 | 1.17400 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 9.18000 | 9.16280 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 2.18400 | 2.16900 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.25400 | 0.25600 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 2.14100 | 2.12600 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.26100 | 0.26300 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 2.09800 | 2.08700 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.26800 | 0.27400 | 0 |
| 04/04/2012 | AU\$ / R On 18-June-12 | 7.60 | C | Foreign Exchange Future | 0.46500 | 0.43000 | 0 |
| 04/04/2012 | AU\$ / R On 18-June-12 | 7.60 | P | Foreign Exchange Future | 0.02800 | 0.03500 | 0 |
| 04/04/2012 | AU\$ / R On 18-June-12 | 7.65 | C | Foreign Exchange Future | 0.42100 | 0.38900 | 0 |
| 04/04/2012 | AU\$ / R On 18-June-12 | 7.65 | P | Foreign Exchange Future | 0.03400 | 0.04400 | 0 |
| 04/04/2012 | AU\$ / R On 18-June-12 | 7.70 | C | Foreign Exchange Future | 0.38000 | 0.35000 | 0 |
| 04/04/2012 | AU\$ / R On 18-June-12 | 7.70 | P | Foreign Exchange Future | 0.04300 | 0.05500 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-12 | 8.04 | C | Foreign Exchange Future | 0.37100 | 0.35100 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-12 | 8.04 | P | Foreign Exchange Future | 0.30300 | 0.32900 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-12 | 8.09 | C | Foreign Exchange Future | 0.34800 | 0.33000 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-12 | 8.09 | P | Foreign Exchange Future | 0.33000 | 0.35800 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-12 | 8.14 | C | Foreign Exchange Future | 0.32700 | 0.31100 | 0 |
| 04/04/2012 | AU\$ / R On 14-December-12 | 8.14 | P | Foreign Exchange Future | 0.35900 | 0.38900 | 0 |
| 04/04/2012 | AU\$ / R On 17-September-12 | 8.19 | C | Foreign Exchange Future | 0.21800 | 0.20500 | 0 |
| 04/04/2012 | AU\$ / R On 17-September-12 | 8.19 | P | Foreign Exchange Future | 0.33400 | 0.36500 | 0 |
| 04/04/2012 | AU\$ / R On 17-September-12 | 8.24 | C | Foreign Exchange Future | 0.20100 | 0.18900 | 0 |
| 04/04/2012 | AU\$ / R On 17-September-12 | 8.24 | P | Foreign Exchange Future | 0.36700 | 0.39900 | 0 |
| 04/04/2012 | AU\$ / R On 17-September-12 | 8.29 | C | Foreign Exchange Future | 0.18500 | 0.17400 | 0 |
| 04/04/2012 | AU\$ / R On 17-September-12 | 8.29 | P | Foreign Exchange Future | 0.40100 | 0.43400 | 0 |
| 04/04/2012 | CAD/ R On 14-December-12 | | | Foreign Exchange Future | 8.08850 | 8.00450 | 0 |
| 04/04/2012 | CAD/ R On 17-September-12 | 7.66 | C | Foreign Exchange Future | 0.44300 | 0.38600 | 0 |
| 04/04/2012 | CAD/ R On 17-September-12 | 7.66 | P | Foreign Exchange Future | 0.10100 | 0.12600 | 0 |
| 04/04/2012 | CAD/ R On 17-September-12 | 7.71 | C | Foreign Exchange Future | 0.41000 | 0.35500 | 0 |
| 04/04/2012 | CAD/ R On 17-September-12 | 7.71 | P | Foreign Exchange Future | 0.11800 | 0.14500 | 0 |
| 04/04/2012 | CAD/ R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.49600 | 0.44300 | 0 |
| 04/04/2012 | CAD/ R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.16100 | 0.19200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | CAD/ R On 17-September-12 | 7.76 | C | Foreign Exchange Future | 0.37700 | 0.32500 | 0 |
| 04/04/2012 | CAD/ R On 17-September-12 | 7.76 | P | Foreign Exchange Future | 0.13500 | 0.16500 | 0 |
| 04/04/2012 | CAD/ R On 14-December-12 | 7.80 | C | Foreign Exchange Future | 0.46600 | 0.41500 | 0 |
| 04/04/2012 | CAD/ R On 14-December-12 | 7.80 | P | Foreign Exchange Future | 0.18100 | 0.21400 | 0 |
| 04/04/2012 | CAD/ R On 14-December-12 | 7.85 | C | Foreign Exchange Future | 0.43700 | 0.38800 | 0 |
| 04/04/2012 | CAD/ R On 14-December-12 | 7.85 | P | Foreign Exchange Future | 0.20200 | 0.23700 | 0 |
| 04/04/2012 | CAD/ R On 18-June-12 | 8.10 | C | Foreign Exchange Future | 0.10400 | 0.08000 | 0 |
| 04/04/2012 | CAD/ R On 18-June-12 | 8.10 | P | Foreign Exchange Future | 0.29200 | 0.34900 | 0 |
| 04/04/2012 | CAD/ R On 18-June-12 | 8.15 | C | Foreign Exchange Future | 0.09100 | 0.07000 | 0 |
| 04/04/2012 | CAD/ R On 18-June-12 | 8.15 | P | Foreign Exchange Future | 0.32900 | 0.38900 | 0 |
| 04/04/2012 | CAD/ R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.08000 | 0.06200 | 0 |
| 04/04/2012 | CAD/ R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.36800 | 0.43100 | 0 |
| 04/04/2012 | CF CANDO CAAY On 30-April-12 | | | Can-Do Future | 0.06570 | 0.03860 | 12,500 |
| 04/04/2012 | CF CANDO CAAZ On 18-June-12 | | | Can-Do Future | 0.12220 | 0.08960 | 5,670 |
| 04/04/2012 | CF CANDO CABA On 18-June-12 | | | Can-Do Future | 0.19890 | 0.17990 | 8,000 |
| 04/04/2012 | CF CANDO CABB On 18-June-12 | | | Can-Do Future | 0.02000 | 0.03010 | 8,000 |
| 04/04/2012 | CF CANDO CABC On 18-June-12 | | | Can-Do Future | 0.12280 | 0.10890 | 16,000 |
| 04/04/2012 | CF CANDO CABD On 18-June-12 | | | Can-Do Future | 0.01100 | 0.01470 | 16,000 |
| 04/04/2012 | CHF / R On 14-December-12 | | | Foreign Exchange Future | 8.87350 | 8.86430 | 0 |
| 04/04/2012 | CHF / R On 14-December-12 | 8.46 | C | Foreign Exchange Future | 0.67800 | 0.66900 | 0 |
| 04/04/2012 | CHF / R On 14-December-12 | 8.46 | P | Foreign Exchange Future | 0.26000 | 0.26000 | 0 |
| 04/04/2012 | CHF / R On 14-December-12 | 8.51 | C | Foreign Exchange Future | 0.65100 | 0.64200 | 0 |
| 04/04/2012 | CHF / R On 14-December-12 | 8.51 | P | Foreign Exchange Future | 0.28300 | 0.28300 | 0 |
| 04/04/2012 | CHF / R On 14-December-12 | 8.56 | C | Foreign Exchange Future | 0.62500 | 0.61600 | 0 |
| 04/04/2012 | CHF / R On 14-December-12 | 8.56 | P | Foreign Exchange Future | 0.30700 | 0.30700 | 0 |
| 04/04/2012 | CHF / R On 17-September-12 | 8.70 | C | Foreign Exchange Future | 0.38700 | 0.37900 | 0 |
| 04/04/2012 | CHF / R On 17-September-12 | 8.70 | P | Foreign Exchange Future | 0.34200 | 0.34100 | 0 |
| 04/04/2012 | CHF / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.36600 | 0.35900 | 0 |
| 04/04/2012 | CHF / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.37100 | 0.37100 | 0 |
| 04/04/2012 | CHF / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.34700 | 0.34000 | 0 |
| 04/04/2012 | CHF / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.40200 | 0.40200 | 0 |
| 04/04/2012 | CHF / R On 18-June-12 | 9.05 | C | Foreign Exchange Future | 0.09500 | 0.09400 | 0 |
| 04/04/2012 | CHF / R On 18-June-12 | 9.05 | P | Foreign Exchange Future | 0.52600 | 0.53300 | 0 |
| 04/04/2012 | CHF / R On 18-June-12 | 9.10 | C | Foreign Exchange Future | 0.08600 | 0.08500 | 0 |
| 04/04/2012 | CHF / R On 18-June-12 | 9.10 | P | Foreign Exchange Future | 0.56700 | 0.57400 | 0 |
| 04/04/2012 | CHF / R On 18-June-12 | 9.15 | C | Foreign Exchange Future | 0.07800 | 0.07700 | 0 |
| 04/04/2012 | CHF / R On 18-June-12 | 9.15 | P | Foreign Exchange Future | 0.60900 | 0.61600 | 0 |
| 04/04/2012 | NZ\$ / R On 14-December-12 | | | Foreign Exchange Future | 6.50200 | 6.47220 | 0 |
| 04/04/2012 | NZ\$ / R On 17-September-12 | 6.19 | C | Foreign Exchange Future | 0.37500 | 0.35200 | 0 |
| 04/04/2012 | NZ\$ / R On 17-September-12 | 6.19 | P | Foreign Exchange Future | 0.11000 | 0.11800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 04/04/2012 | NZ\$ / R On 17-September-12 | 6.24 | C | Foreign Exchange Future | 0.34200 | 0.32000 | 0 |
| 04/04/2012 | NZ\$ / R On 17-September-12 | 6.24 | P | Foreign Exchange Future | 0.12700 | 0.13600 | 0 |
| 04/04/2012 | NZ\$ / R On 18-June-12 | 6.25 | C | Foreign Exchange Future | 0.20900 | 0.18700 | 0 |
| 04/04/2012 | NZ\$ / R On 18-June-12 | 6.25 | P | Foreign Exchange Future | 0.05900 | 0.06800 | 0 |
| 04/04/2012 | NZ\$ / R On 14-December-12 | 6.29 | C | Foreign Exchange Future | 0.40800 | 0.38800 | 0 |
| 04/04/2012 | NZ\$ / R On 14-December-12 | 6.29 | P | Foreign Exchange Future | 0.19300 | 0.20300 | 0 |
| 04/04/2012 | NZ\$ / R On 17-September-12 | 6.29 | C | Foreign Exchange Future | 0.31000 | 0.29000 | 0 |
| 04/04/2012 | NZ\$ / R On 17-September-12 | 6.29 | P | Foreign Exchange Future | 0.14500 | 0.15600 | 0 |
| 04/04/2012 | NZ\$ / R On 18-June-12 | 6.30 | C | Foreign Exchange Future | 0.17500 | 0.15400 | 0 |
| 04/04/2012 | NZ\$ / R On 18-June-12 | 6.30 | P | Foreign Exchange Future | 0.07500 | 0.08500 | 0 |
| 04/04/2012 | NZ\$ / R On 14-December-12 | 6.34 | C | Foreign Exchange Future | 0.38000 | 0.36000 | 0 |
| 04/04/2012 | NZ\$ / R On 14-December-12 | 6.34 | P | Foreign Exchange Future | 0.21500 | 0.22500 | 0 |
| 04/04/2012 | NZ\$ / R On 18-June-12 | 6.35 | C | Foreign Exchange Future | 0.14400 | 0.12500 | 0 |
| 04/04/2012 | NZ\$ / R On 18-June-12 | 6.35 | P | Foreign Exchange Future | 0.09400 | 0.10600 | 0 |
| 04/04/2012 | NZ\$ / R On 14-December-12 | 6.39 | C | Foreign Exchange Future | 0.35200 | 0.33300 | 0 |
| 04/04/2012 | NZ\$ / R On 14-December-12 | 6.39 | P | Foreign Exchange Future | 0.23700 | 0.24800 | 0 |
| 04/04/2012 | YUAN/R On 14-December-12 | | | Foreign Exchange Future | 1.28450 | 1.26210 | 0 |
| 04/04/2012 | YUAN/R On 18-June-12 | 1.10 | C | Foreign Exchange Future | 0.15400 | 0.13310 | 0 |
| 04/04/2012 | YUAN/R On 18-June-12 | 1.10 | P | Foreign Exchange Future | 0.00150 | 0.00250 | 0 |
| 04/04/2012 | YUAN/R On 18-June-12 | 1.15 | C | Foreign Exchange Future | 0.10620 | 0.08700 | 0 |
| 04/04/2012 | YUAN/R On 18-June-12 | 1.15 | P | Foreign Exchange Future | 0.00370 | 0.00640 | 0 |
| 04/04/2012 | YUAN/R On 17-September-12 | 1.16 | C | Foreign Exchange Future | 0.12070 | 0.10310 | 0 |
| 04/04/2012 | YUAN/R On 17-September-12 | 1.16 | P | Foreign Exchange Future | 0.01310 | 0.01760 | 0 |
| 04/04/2012 | YUAN/R On 14-December-12 | 1.18 | C | Foreign Exchange Future | 0.13100 | 0.11390 | 0 |
| 04/04/2012 | YUAN/R On 14-December-12 | 1.18 | P | Foreign Exchange Future | 0.02450 | 0.02980 | 0 |
| 04/04/2012 | YUAN/R On 18-June-12 | 1.20 | C | Foreign Exchange Future | 0.06540 | 0.05010 | 0 |
| 04/04/2012 | YUAN/R On 18-June-12 | 1.20 | P | Foreign Exchange Future | 0.01290 | 0.01950 | 0 |
| 04/04/2012 | YUAN/R On 17-September-12 | 1.21 | C | Foreign Exchange Future | 0.08530 | 0.07100 | 0 |
| 04/04/2012 | YUAN/R On 17-September-12 | 1.21 | P | Foreign Exchange Future | 0.02770 | 0.03550 | 0 |
| 04/04/2012 | YUAN/R On 14-December-12 | 1.23 | C | Foreign Exchange Future | 0.09950 | 0.08550 | 0 |
| 04/04/2012 | YUAN/R On 14-December-12 | 1.23 | P | Foreign Exchange Future | 0.04300 | 0.05140 | 0 |
| 04/04/2012 | YUAN/R On 17-September-12 | 1.26 | C | Foreign Exchange Future | 0.05930 | 0.04870 | 0 |
| 04/04/2012 | YUAN/R On 17-September-12 | 1.26 | P | Foreign Exchange Future | 0.05170 | 0.06320 | 0 |
| 04/04/2012 | YUAN/R On 14-December-12 | 1.28 | C | Foreign Exchange Future | 0.07510 | 0.06440 | 0 |
| 04/04/2012 | YUAN/R On 14-December-12 | 1.28 | P | Foreign Exchange Future | 0.06860 | 0.08030 | 0 |
| Futures Open Interest | | | | | | | 486,935.00 |
| Options Open Interest | | | | | | | 293,234.00 |
| Total | | | | | | | 780,169.00 |