



Currency Futures & Options Weekly Statistics

From: 04/06/2012 To: 06/06/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 10.81500 | 10.94390 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 6.75 | C | Foreign Exchange Future | 1.75500 | 1.88500 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 7.00 | C | Foreign Exchange Future | 1.50500 | 1.63500 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 04/06/2012 | \$ / R On 18-June-12 | 7.05 | C | Foreign Exchange Future | 1.45500 | 1.58500 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 20,100 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 1.47900 | 1.60800 | 16,000 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.01200 | 0.00900 | 9,200 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 1.43000 | 1.55900 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.01300 | 0.01000 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 1.38200 | 1.51100 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.01500 | 0.01200 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 1.33400 | 1.46200 | 37,000 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.01700 | 0.01300 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.40 | C | Foreign Exchange Future | 1.23900 | 1.36700 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.40 | P | Foreign Exchange Future | 0.02200 | 0.01800 | 8,000 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.50 | C | Foreign Exchange Future | 1.14600 | 1.27200 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 7.50 | P | Foreign Exchange Future | 0.02900 | 0.02300 | 246 |
| 04/06/2012 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 1.15700 | 1.27400 | 0 |
| 04/06/2012 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.09100 | 0.07500 | 0 |
| 04/06/2012 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 1.11500 | 1.23100 | 0 |
| 04/06/2012 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.09900 | 0.08200 | 0 |
| 04/06/2012 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 1.07500 | 1.18900 | 0 |
| 04/06/2012 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.10900 | 0.09000 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 7.80 | C | Foreign Exchange Future | 0.70800 | 0.83800 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 7.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 200 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | \$ / R On 18-March-13 | 7.90 | C | Foreign Exchange Future | 1.11100 | 1.22100 | 0 |
| 04/06/2012 | \$ / R On 18-March-13 | 7.90 | P | Foreign Exchange Future | 0.19300 | 0.16900 | 0 |
| 04/06/2012 | \$ / R On 18-March-13 | 7.95 | C | Foreign Exchange Future | 1.07900 | 1.18400 | 0 |
| 04/06/2012 | \$ / R On 18-March-13 | 7.95 | P | Foreign Exchange Future | 0.21100 | 0.18200 | 0 |
| 04/06/2012 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 2.14500 | 2.24200 | 200 |
| 04/06/2012 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.40400 | 0.37200 | 0 |
| 04/06/2012 | \$ / R On 18-March-13 | 8.10 | C | Foreign Exchange Future | 0.98600 | 1.08000 | 0 |
| 04/06/2012 | \$ / R On 18-March-13 | 8.10 | P | Foreign Exchange Future | 0.26800 | 0.22800 | 180 |
| 04/06/2012 | \$ / R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.33000 | 0.44900 | 7,000 |
| 04/06/2012 | \$ / R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.02500 | 0.01400 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 8.25 | C | Foreign Exchange Future | 0.55800 | 0.64900 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 8.25 | P | Foreign Exchange Future | 0.19100 | 0.15000 | 5,000 |
| 04/06/2012 | \$ / R On 14-December-12 | 8.30 | C | Foreign Exchange Future | 0.70900 | 0.79600 | 0 |
| 04/06/2012 | \$ / R On 14-December-12 | 8.30 | P | Foreign Exchange Future | 0.29300 | 0.24700 | 6,000 |
| 04/06/2012 | \$ / R On 17-September-12 | 8.40 | C | Foreign Exchange Future | 0.47900 | 0.55900 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 8.40 | P | Foreign Exchange Future | 0.26200 | 0.21000 | 0 |
| 04/06/2012 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.90500 | 1.99000 | 0 |
| 04/06/2012 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 0.61400 | 0.57000 | 0 |
| 04/06/2012 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.88100 | 1.96400 | 0 |
| 04/06/2012 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 0.64000 | 0.59400 | 0 |
| 04/06/2012 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.85800 | 1.93900 | 0 |
| 04/06/2012 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 0.66700 | 0.61900 | 0 |
| 04/06/2012 | \$ / R On 14-December-12 | 8.60 | C | Foreign Exchange Future | 0.57400 | 0.64300 | 6,000 |
| 04/06/2012 | \$ / R On 14-December-12 | 8.60 | P | Foreign Exchange Future | 0.45800 | 0.39400 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 8.65 | C | Foreign Exchange Future | 0.08700 | 0.14600 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 8.65 | P | Foreign Exchange Future | 0.23200 | 0.16100 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.33600 | 0.39700 | 29,600 |
| 04/06/2012 | \$ / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.46900 | 0.39800 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.32000 | 0.37800 | 250 |
| 04/06/2012 | \$ / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.50300 | 0.42900 | 1,500 |
| 04/06/2012 | \$ / R On 18-June-12 | 8.85 | C | Foreign Exchange Future | 0.04600 | 0.08300 | 5,000 |
| 04/06/2012 | \$ / R On 18-June-12 | 8.85 | P | Foreign Exchange Future | 0.39100 | 0.29800 | 0 |
| 04/06/2012 | \$ / R On 13-December-13 | 8.93 | C | Foreign Exchange Future | 0.97800 | 1.04200 | 0 |
| 04/06/2012 | \$ / R On 13-December-13 | 8.93 | P | Foreign Exchange Future | 0.88400 | 0.81400 | 0 |
| 04/06/2012 | \$ / R On 13-December-13 | 8.98 | C | Foreign Exchange Future | 0.96200 | 1.02400 | 0 |
| 04/06/2012 | \$ / R On 13-December-13 | 8.98 | P | Foreign Exchange Future | 0.91800 | 0.84600 | 0 |
| 04/06/2012 | \$ / R On 13-December-13 | 9.00 | C | Foreign Exchange Future | 0.95500 | 1.01700 | 0 |
| 04/06/2012 | \$ / R On 13-December-13 | 9.00 | P | Foreign Exchange Future | 0.93400 | 0.86100 | 0 |
| 04/06/2012 | \$ / R On 13-December-13 | 9.03 | C | Foreign Exchange Future | 0.94500 | 1.00700 | 0 |
| 04/06/2012 | \$ / R On 13-December-13 | 9.03 | P | Foreign Exchange Future | 0.95100 | 0.87900 | 0 |

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|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | \$ / R On 18-March-13 | 9.10 | C | Foreign Exchange Future | 0.56300 | 0.61800 | 180 |
| 04/06/2012 | \$ / R On 18-March-13 | 9.10 | P | Foreign Exchange Future | 0.84500 | 0.76600 | 0 |
| 04/06/2012 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 2.56900 | 2.65000 | 0 |
| 04/06/2012 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 0.90400 | 0.85600 | 0 |
| 04/06/2012 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 2.54700 | 2.62700 | 0 |
| 04/06/2012 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 0.93200 | 0.88300 | 0 |
| 04/06/2012 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 2.52600 | 2.60400 | 0 |
| 04/06/2012 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 0.96100 | 0.91000 | 0 |
| 04/06/2012 | \$ / R On 17-September-12 | 9.30 | C | Foreign Exchange Future | 0.20000 | 0.23600 | 250 |
| 04/06/2012 | \$ / R On 17-September-12 | 9.30 | P | Foreign Exchange Future | 0.88300 | 0.78700 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 04/06/2012 | \$ / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 1.79500 | 1.66600 | 0 |
| 04/06/2012 | \$ / R MAXI On 14-December-12 | | | Foreign Exchange Future | 8.71560 | 8.84900 | 2 |
| 04/06/2012 | \$ / R MAXI On 17-September-12 | 7.60 | C | Foreign Exchange Future | 1.05295 | 1.17799 | 0 |
| 04/06/2012 | \$ / R MAXI On 17-September-12 | 7.60 | P | Foreign Exchange Future | 0.03665 | 0.02979 | 0 |
| 04/06/2012 | \$ / R MAXI On 17-September-12 | 7.65 | C | Foreign Exchange Future | 1.00749 | 1.13184 | 0 |
| 04/06/2012 | \$ / R MAXI On 17-September-12 | 7.65 | P | Foreign Exchange Future | 0.04119 | 0.03364 | 0 |
| 04/06/2012 | \$ / R MAXI On 17-September-12 | 7.70 | C | Foreign Exchange Future | 0.96252 | 1.08611 | 0 |
| 04/06/2012 | \$ / R MAXI On 17-September-12 | 7.70 | P | Foreign Exchange Future | 0.04622 | 0.03791 | 0 |
| 04/06/2012 | \$ / R MAXI On 14-December-12 | 7.82 | C | Foreign Exchange Future | 1.01575 | 1.12870 | 0 |
| 04/06/2012 | \$ / R MAXI On 14-December-12 | 7.82 | P | Foreign Exchange Future | 0.12335 | 0.10290 | 0 |
| 04/06/2012 | \$ / R MAXI On 14-December-12 | 7.87 | C | Foreign Exchange Future | 0.97782 | 1.08817 | 0 |
| 04/06/2012 | \$ / R MAXI On 14-December-12 | 7.87 | P | Foreign Exchange Future | 0.13542 | 0.11237 | 0 |
| 04/06/2012 | \$ / R MAXI On 14-December-12 | 7.92 | C | Foreign Exchange Future | 0.94244 | 1.04828 | 0 |
| 04/06/2012 | \$ / R MAXI On 14-December-12 | 7.92 | P | Foreign Exchange Future | 0.15004 | 0.12248 | 0 |
| 04/06/2012 | \$ / R MAXI On 18-June-12 | 8.30 | C | Foreign Exchange Future | 0.25374 | 0.36352 | 0 |
| 04/06/2012 | \$ / R MAXI On 18-June-12 | 8.30 | P | Foreign Exchange Future | 0.04874 | 0.02812 | 0 |
| 04/06/2012 | \$ / R MAXI On 18-June-12 | 8.35 | C | Foreign Exchange Future | 0.22025 | 0.32428 | 0 |
| 04/06/2012 | \$ / R MAXI On 18-June-12 | 8.35 | P | Foreign Exchange Future | 0.06525 | 0.03888 | 0 |
| 04/06/2012 | \$ / R MAXI On 18-June-12 | 8.40 | C | Foreign Exchange Future | 0.18989 | 0.28758 | 0 |
| 04/06/2012 | \$ / R MAXI On 18-June-12 | 8.40 | P | Foreign Exchange Future | 0.08489 | 0.05218 | 0 |
| 04/06/2012 | £ / R On 14-December-12 | | | Foreign Exchange Future | 13.39930 | 13.57570 | 700 |
| 04/06/2012 | £ / R On 18-June-12 | 11.10 | C | Foreign Exchange Future | 1.98200 | 2.15400 | 0 |
| 04/06/2012 | £ / R On 18-June-12 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 24,000 |
| 04/06/2012 | £ / R On 17-September-12 | 11.35 | C | Foreign Exchange Future | 1.92600 | 2.09800 | 0 |
| 04/06/2012 | £ / R On 17-September-12 | 11.35 | P | Foreign Exchange Future | 0.02700 | 0.02500 | 6,000 |
| 04/06/2012 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 1.28600 | 1.45700 | 0 |
| 04/06/2012 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 04/06/2012 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 1.23600 | 1.40700 | 0 |
| 04/06/2012 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |

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|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 1.18700 | 1.35800 | 0 |
| 04/06/2012 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 04/06/2012 | £ / R On 14-December-12 | 12.40 | C | Foreign Exchange Future | 1.23000 | 1.36400 | 0 |
| 04/06/2012 | £ / R On 14-December-12 | 12.40 | P | Foreign Exchange Future | 0.23100 | 0.18900 | 0 |
| 04/06/2012 | £ / R On 14-December-12 | 12.45 | C | Foreign Exchange Future | 1.19600 | 1.32800 | 0 |
| 04/06/2012 | £ / R On 14-December-12 | 12.45 | P | Foreign Exchange Future | 0.24700 | 0.20300 | 0 |
| 04/06/2012 | £ / R On 18-June-12 | 12.50 | C | Foreign Exchange Future | 0.60400 | 0.77000 | 0 |
| 04/06/2012 | £ / R On 18-June-12 | 12.50 | P | Foreign Exchange Future | 0.02200 | 0.01600 | 0 |
| 04/06/2012 | £ / R On 14-December-12 | 12.50 | C | Foreign Exchange Future | 1.16300 | 1.29300 | 0 |
| 04/06/2012 | £ / R On 14-December-12 | 12.50 | P | Foreign Exchange Future | 0.26400 | 0.21800 | 0 |
| 04/06/2012 | £ / R On 17-September-12 | 13.40 | C | Foreign Exchange Future | 0.45100 | 0.53300 | 0 |
| 04/06/2012 | £ / R On 17-September-12 | 13.40 | P | Foreign Exchange Future | 0.60200 | 0.51000 | 0 |
| 04/06/2012 | £ / R On 17-September-12 | 13.45 | C | Foreign Exchange Future | 0.43400 | 0.51300 | 24,000 |
| 04/06/2012 | £ / R On 17-September-12 | 13.45 | P | Foreign Exchange Future | 0.63500 | 0.54000 | 0 |
| 04/06/2012 | £ / R On 17-September-12 | 13.50 | C | Foreign Exchange Future | 0.41700 | 0.49400 | 0 |
| 04/06/2012 | £ / R On 17-September-12 | 13.50 | P | Foreign Exchange Future | 0.66800 | 0.57100 | 0 |
| 04/06/2012 | ¥ / R On 14-December-12 | | | Foreign Exchange Future | 0.11170 | 0.11360 | 0 |
| 04/06/2012 | ¥ / R On 17-September-12 | 0.08 | C | Foreign Exchange Future | 0.02727 | 0.02925 | 0 |
| 04/06/2012 | ¥ / R On 17-September-12 | 0.08 | P | Foreign Exchange Future | 0.00007 | 0.00005 | 0 |
| 04/06/2012 | ¥ / R On 14-December-12 | 0.08 | C | Foreign Exchange Future | 0.02849 | 0.03036 | 0 |
| 04/06/2012 | ¥ / R On 14-December-12 | 0.08 | P | Foreign Exchange Future | 0.00019 | 0.00016 | 0 |
| 04/06/2012 | ¥ / R On 17-September-12 | 0.09 | C | Foreign Exchange Future | 0.01753 | 0.01944 | 0 |
| 04/06/2012 | ¥ / R On 17-September-12 | 0.09 | P | Foreign Exchange Future | 0.00033 | 0.00024 | 0 |
| 04/06/2012 | ¥ / R On 14-December-12 | 0.09 | C | Foreign Exchange Future | 0.01916 | 0.02089 | 0 |
| 04/06/2012 | ¥ / R On 14-December-12 | 0.09 | P | Foreign Exchange Future | 0.00086 | 0.00069 | 0 |
| 04/06/2012 | ¥ / R On 18-June-12 | 0.10 | C | Foreign Exchange Future | 0.01073 | 0.01253 | 0 |
| 04/06/2012 | ¥ / R On 18-June-12 | 0.10 | P | Foreign Exchange Future | 0.00003 | 0.00003 | 0 |
| 04/06/2012 | ¥ / R On 17-September-12 | 0.10 | C | Foreign Exchange Future | 0.00950 | 0.01097 | 0 |
| 04/06/2012 | ¥ / R On 17-September-12 | 0.10 | P | Foreign Exchange Future | 0.00230 | 0.00177 | 0 |
| 04/06/2012 | ¥ / R On 14-December-12 | 0.10 | C | Foreign Exchange Future | 0.01167 | 0.01304 | 0 |
| 04/06/2012 | ¥ / R On 14-December-12 | 0.10 | P | Foreign Exchange Future | 0.00337 | 0.00284 | 0 |
| 04/06/2012 | ¥ / R On 18-June-12 | 0.11 | C | Foreign Exchange Future | 0.00241 | 0.00371 | 0 |
| 04/06/2012 | ¥ / R On 18-June-12 | 0.11 | P | Foreign Exchange Future | 0.00171 | 0.00121 | 0 |
| 04/06/2012 | ¥ / R On 18-June-12 | 0.12 | C | Foreign Exchange Future | 0.00019 | 0.00046 | 0 |
| 04/06/2012 | ¥ / R On 18-June-12 | 0.12 | P | Foreign Exchange Future | 0.00949 | 0.00796 | 0 |
| 04/06/2012 | € / R On 13-December-13 | | | Foreign Exchange Future | 11.33730 | 11.39010 | 435 |
| 04/06/2012 | € / R On 17-September-12 | 9.45 | C | Foreign Exchange Future | 1.34900 | 1.40400 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 9.45 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 10,200 |
| 04/06/2012 | € / R On 18-June-12 | 9.60 | C | Foreign Exchange Future | 1.02800 | 1.08300 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 9.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 1,000 |

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|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | € / R On 17-September-12 | 9.75 | C | Foreign Exchange Future | 1.06500 | 1.11700 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 9.75 | P | Foreign Exchange Future | 0.03600 | 0.03300 | 1,625 |
| 04/06/2012 | € / R On 18-June-12 | 9.80 | C | Foreign Exchange Future | 0.82900 | 0.88400 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 9.80 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 1,000 |
| 04/06/2012 | € / R On 18-June-12 | 9.85 | C | Foreign Exchange Future | 0.78000 | 0.83500 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 9.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,120 |
| 04/06/2012 | € / R On 18-June-12 | 10.05 | C | Foreign Exchange Future | 0.58300 | 0.63700 | 5,120 |
| 04/06/2012 | € / R On 18-June-12 | 10.05 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 5,120 |
| 04/06/2012 | € / R On 17-September-12 | 10.20 | C | Foreign Exchange Future | 0.70600 | 0.75200 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 10.20 | P | Foreign Exchange Future | 0.12700 | 0.11800 | 1,500 |
| 04/06/2012 | € / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.35400 | 0.40400 | 800 |
| 04/06/2012 | € / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 0.02700 | 0.02200 | 0 |
| 04/06/2012 | € / R On 14-December-12 | 10.34 | C | Foreign Exchange Future | 0.83400 | 0.87700 | 0 |
| 04/06/2012 | € / R On 14-December-12 | 10.34 | P | Foreign Exchange Future | 0.25600 | 0.24200 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 10.35 | C | Foreign Exchange Future | 0.31400 | 0.36300 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 10.35 | P | Foreign Exchange Future | 0.03700 | 0.03100 | 0 |
| 04/06/2012 | € / R On 14-December-12 | 10.39 | C | Foreign Exchange Future | 0.80600 | 0.84600 | 0 |
| 04/06/2012 | € / R On 14-December-12 | 10.39 | P | Foreign Exchange Future | 0.27800 | 0.26100 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 10.40 | C | Foreign Exchange Future | 0.27500 | 0.32300 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 10.40 | P | Foreign Exchange Future | 0.04800 | 0.04100 | 0 |
| 04/06/2012 | € / R On 14-December-12 | 10.44 | C | Foreign Exchange Future | 0.77900 | 0.81700 | 0 |
| 04/06/2012 | € / R On 14-December-12 | 10.44 | P | Foreign Exchange Future | 0.30100 | 0.28200 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 10.45 | C | Foreign Exchange Future | 0.23900 | 0.28600 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 10.45 | P | Foreign Exchange Future | 0.06200 | 0.05400 | 0 |
| 04/06/2012 | € / R On 18-June-12 | 10.55 | C | Foreign Exchange Future | 0.17600 | 0.21900 | 5,120 |
| 04/06/2012 | € / R On 18-June-12 | 10.55 | P | Foreign Exchange Future | 0.09900 | 0.08700 | 5,120 |
| 04/06/2012 | € / R On 17-September-12 | 10.68 | C | Foreign Exchange Future | 0.44200 | 0.47700 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 10.68 | P | Foreign Exchange Future | 0.33900 | 0.31900 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 10.73 | C | Foreign Exchange Future | 0.42100 | 0.45500 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 10.73 | P | Foreign Exchange Future | 0.36800 | 0.34700 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 10.78 | C | Foreign Exchange Future | 0.40000 | 0.43300 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 10.78 | P | Foreign Exchange Future | 0.39700 | 0.37500 | 0 |
| 04/06/2012 | € / R On 17-September-12 | 11.25 | C | Foreign Exchange Future | 0.25400 | 0.27900 | 15,360 |
| 04/06/2012 | € / R On 17-September-12 | 11.25 | P | Foreign Exchange Future | 0.72500 | 0.69500 | 0 |
| 04/06/2012 | € / R On 13-December-13 | 11.44 | C | Foreign Exchange Future | 0.97500 | 1.00300 | 0 |
| 04/06/2012 | € / R On 13-December-13 | 11.44 | P | Foreign Exchange Future | 1.08100 | 1.05600 | 0 |
| 04/06/2012 | € / R On 13-December-13 | 11.49 | C | Foreign Exchange Future | 0.95800 | 0.98500 | 0 |
| 04/06/2012 | € / R On 13-December-13 | 11.49 | P | Foreign Exchange Future | 1.11400 | 1.08800 | 0 |
| 04/06/2012 | € / R On 13-December-13 | 11.54 | C | Foreign Exchange Future | 0.94100 | 0.96800 | 0 |
| 04/06/2012 | € / R On 13-December-13 | 11.54 | P | Foreign Exchange Future | 1.14700 | 1.12100 | 0 |

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|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 9.59900 | 9.65550 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 2.62800 | 2.67400 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.27900 | 0.26900 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 2.58600 | 2.63100 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.28700 | 0.27600 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 2.54400 | 2.58900 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.29500 | 0.28400 | 0 |
| 04/06/2012 | AU\$ / R On 18-June-12 | 7.60 | C | Foreign Exchange Future | 0.66400 | 0.73000 | 0 |
| 04/06/2012 | AU\$ / R On 18-June-12 | 7.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/06/2012 | AU\$ / R On 18-June-12 | 7.65 | C | Foreign Exchange Future | 0.61400 | 0.68100 | 0 |
| 04/06/2012 | AU\$ / R On 18-June-12 | 7.65 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 04/06/2012 | AU\$ / R On 18-June-12 | 7.70 | C | Foreign Exchange Future | 0.56500 | 0.63100 | 0 |
| 04/06/2012 | AU\$ / R On 18-June-12 | 7.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-12 | 8.04 | C | Foreign Exchange Future | 0.55500 | 0.59500 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-12 | 8.04 | P | Foreign Exchange Future | 0.23700 | 0.21100 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-12 | 8.09 | C | Foreign Exchange Future | 0.52600 | 0.56500 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-12 | 8.09 | P | Foreign Exchange Future | 0.25800 | 0.23100 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-12 | 8.14 | C | Foreign Exchange Future | 0.49900 | 0.53600 | 0 |
| 04/06/2012 | AU\$ / R On 14-December-12 | 8.14 | P | Foreign Exchange Future | 0.28100 | 0.25200 | 0 |
| 04/06/2012 | AU\$ / R On 17-September-12 | 8.19 | C | Foreign Exchange Future | 0.34800 | 0.38700 | 0 |
| 04/06/2012 | AU\$ / R On 17-September-12 | 8.19 | P | Foreign Exchange Future | 0.22500 | 0.19800 | 0 |
| 04/06/2012 | AU\$ / R On 17-September-12 | 8.24 | C | Foreign Exchange Future | 0.32200 | 0.35800 | 0 |
| 04/06/2012 | AU\$ / R On 17-September-12 | 8.24 | P | Foreign Exchange Future | 0.24900 | 0.21900 | 0 |
| 04/06/2012 | AU\$ / R On 17-September-12 | 8.29 | C | Foreign Exchange Future | 0.29600 | 0.33100 | 0 |
| 04/06/2012 | AU\$ / R On 17-September-12 | 8.29 | P | Foreign Exchange Future | 0.27300 | 0.24200 | 0 |
| 04/06/2012 | CAD/ R On 14-December-12 | | | Foreign Exchange Future | 8.34260 | 8.47100 | 0 |
| 04/06/2012 | CAD/ R On 17-September-12 | 7.66 | C | Foreign Exchange Future | 0.64900 | 0.76300 | 0 |
| 04/06/2012 | CAD/ R On 17-September-12 | 7.66 | P | Foreign Exchange Future | 0.04800 | 0.03700 | 0 |
| 04/06/2012 | CAD/ R On 17-September-12 | 7.71 | C | Foreign Exchange Future | 0.60700 | 0.71900 | 0 |
| 04/06/2012 | CAD/ R On 17-September-12 | 7.71 | P | Foreign Exchange Future | 0.05600 | 0.04300 | 0 |
| 04/06/2012 | CAD/ R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.70400 | 0.81000 | 0 |
| 04/06/2012 | CAD/ R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.11500 | 0.09300 | 0 |
| 04/06/2012 | CAD/ R On 17-September-12 | 7.76 | C | Foreign Exchange Future | 0.56600 | 0.67600 | 0 |
| 04/06/2012 | CAD/ R On 17-September-12 | 7.76 | P | Foreign Exchange Future | 0.06500 | 0.05000 | 0 |
| 04/06/2012 | CAD/ R On 14-December-12 | 7.80 | C | Foreign Exchange Future | 0.66600 | 0.77000 | 0 |
| 04/06/2012 | CAD/ R On 14-December-12 | 7.80 | P | Foreign Exchange Future | 0.12700 | 0.10300 | 0 |
| 04/06/2012 | CAD/ R On 14-December-12 | 7.85 | C | Foreign Exchange Future | 0.62900 | 0.73200 | 0 |
| 04/06/2012 | CAD/ R On 14-December-12 | 7.85 | P | Foreign Exchange Future | 0.14000 | 0.11500 | 0 |
| 04/06/2012 | CAD/ R On 18-June-12 | 8.10 | C | Foreign Exchange Future | 0.12800 | 0.22100 | 0 |
| 04/06/2012 | CAD/ R On 18-June-12 | 8.10 | P | Foreign Exchange Future | 0.06100 | 0.03000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | CAD/ R On 18-June-12 | 8.15 | C | Foreign Exchange Future | 0.09900 | 0.18300 | 0 |
| 04/06/2012 | CAD/ R On 18-June-12 | 8.15 | P | Foreign Exchange Future | 0.08200 | 0.04200 | 0 |
| 04/06/2012 | CAD/ R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.07700 | 0.14900 | 0 |
| 04/06/2012 | CAD/ R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.11000 | 0.05800 | 0 |
| 04/06/2012 | CF CANDO CAAZ On 18-June-12 | | | Can-Do Future | 0.43550 | 0.46690 | 2,835 |
| 04/06/2012 | CF CANDO CABA On 18-June-12 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 04/06/2012 | CF CANDO CABB On 18-June-12 | | | Can-Do Future | 0.00070 | 0.00080 | 8,000 |
| 04/06/2012 | CF CANDO CABC On 18-June-12 | | | Can-Do Future | 0.02030 | 0.01560 | 0 |
| 04/06/2012 | CF CANDO CABD On 18-June-12 | | | Can-Do Future | 0.00000 | 0.00000 | 16,000 |
| 04/06/2012 | CHF / R On 14-December-12 | | | Foreign Exchange Future | 9.12230 | 9.16300 | 0 |
| 04/06/2012 | CHF / R On 14-December-12 | 8.46 | C | Foreign Exchange Future | 0.88000 | 0.89400 | 0 |
| 04/06/2012 | CHF / R On 14-December-12 | 8.46 | P | Foreign Exchange Future | 0.21300 | 0.18700 | 0 |
| 04/06/2012 | CHF / R On 14-December-12 | 8.51 | C | Foreign Exchange Future | 0.84800 | 0.86000 | 0 |
| 04/06/2012 | CHF / R On 14-December-12 | 8.51 | P | Foreign Exchange Future | 0.23100 | 0.20300 | 0 |
| 04/06/2012 | CHF / R On 14-December-12 | 8.56 | C | Foreign Exchange Future | 0.81600 | 0.82700 | 0 |
| 04/06/2012 | CHF / R On 14-December-12 | 8.56 | P | Foreign Exchange Future | 0.24900 | 0.22000 | 0 |
| 04/06/2012 | CHF / R On 17-September-12 | 8.70 | C | Foreign Exchange Future | 0.50200 | 0.52900 | 0 |
| 04/06/2012 | CHF / R On 17-September-12 | 8.70 | P | Foreign Exchange Future | 0.21100 | 0.19700 | 0 |
| 04/06/2012 | CHF / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.47600 | 0.50200 | 0 |
| 04/06/2012 | CHF / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.23500 | 0.22000 | 0 |
| 04/06/2012 | CHF / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.45100 | 0.47600 | 0 |
| 04/06/2012 | CHF / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.26000 | 0.24400 | 0 |
| 04/06/2012 | CHF / R On 18-June-12 | 9.05 | C | Foreign Exchange Future | 0.06300 | 0.07800 | 0 |
| 04/06/2012 | CHF / R On 18-June-12 | 9.05 | P | Foreign Exchange Future | 0.26000 | 0.23500 | 0 |
| 04/06/2012 | CHF / R On 18-June-12 | 9.10 | C | Foreign Exchange Future | 0.05200 | 0.06600 | 0 |
| 04/06/2012 | CHF / R On 18-June-12 | 9.10 | P | Foreign Exchange Future | 0.29900 | 0.27300 | 0 |
| 04/06/2012 | CHF / R On 18-June-12 | 9.15 | C | Foreign Exchange Future | 0.04400 | 0.05600 | 0 |
| 04/06/2012 | CHF / R On 18-June-12 | 9.15 | P | Foreign Exchange Future | 0.34100 | 0.31300 | 0 |
| 04/06/2012 | NZ\$ / R On 14-December-12 | | | Foreign Exchange Future | 6.54140 | 6.58690 | 0 |
| 04/06/2012 | NZ\$ / R On 17-September-12 | 6.19 | C | Foreign Exchange Future | 0.38400 | 0.42000 | 0 |
| 04/06/2012 | NZ\$ / R On 17-September-12 | 6.19 | P | Foreign Exchange Future | 0.08000 | 0.07100 | 0 |
| 04/06/2012 | NZ\$ / R On 17-September-12 | 6.24 | C | Foreign Exchange Future | 0.34900 | 0.38400 | 0 |
| 04/06/2012 | NZ\$ / R On 17-September-12 | 6.24 | P | Foreign Exchange Future | 0.09500 | 0.08500 | 0 |
| 04/06/2012 | NZ\$ / R On 18-June-12 | 6.25 | C | Foreign Exchange Future | 0.20400 | 0.24500 | 0 |
| 04/06/2012 | NZ\$ / R On 18-June-12 | 6.25 | P | Foreign Exchange Future | 0.01700 | 0.01300 | 0 |
| 04/06/2012 | NZ\$ / R On 14-December-12 | 6.29 | C | Foreign Exchange Future | 0.44400 | 0.47400 | 0 |
| 04/06/2012 | NZ\$ / R On 14-December-12 | 6.29 | P | Foreign Exchange Future | 0.19000 | 0.17400 | 0 |
| 04/06/2012 | NZ\$ / R On 17-September-12 | 6.29 | C | Foreign Exchange Future | 0.31500 | 0.34900 | 0 |
| 04/06/2012 | NZ\$ / R On 17-September-12 | 6.29 | P | Foreign Exchange Future | 0.11100 | 0.10000 | 0 |
| 04/06/2012 | NZ\$ / R On 18-June-12 | 6.30 | C | Foreign Exchange Future | 0.16600 | 0.20400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | NZ\$ / R On 18-June-12 | 6.30 | P | Foreign Exchange Future | 0.02900 | 0.02200 | 0 |
| 04/06/2012 | NZ\$ / R On 14-December-12 | 6.34 | C | Foreign Exchange Future | 0.41400 | 0.44300 | 0 |
| 04/06/2012 | NZ\$ / R On 14-December-12 | 6.34 | P | Foreign Exchange Future | 0.21000 | 0.19300 | 0 |
| 04/06/2012 | NZ\$ / R On 18-June-12 | 6.35 | C | Foreign Exchange Future | 0.13100 | 0.16600 | 0 |
| 04/06/2012 | NZ\$ / R On 18-June-12 | 6.35 | P | Foreign Exchange Future | 0.04400 | 0.03400 | 0 |
| 04/06/2012 | NZ\$ / R On 14-December-12 | 6.39 | C | Foreign Exchange Future | 0.38700 | 0.41500 | 0 |
| 04/06/2012 | NZ\$ / R On 14-December-12 | 6.39 | P | Foreign Exchange Future | 0.23300 | 0.21500 | 0 |
| 04/06/2012 | YUAN/R On 14-December-12 | | | Foreign Exchange Future | 1.36620 | 1.38560 | 0 |
| 04/06/2012 | YUAN/R On 18-June-12 | 1.10 | C | Foreign Exchange Future | 0.23600 | 0.25530 | 0 |
| 04/06/2012 | YUAN/R On 18-June-12 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/06/2012 | YUAN/R On 18-June-12 | 1.15 | C | Foreign Exchange Future | 0.18600 | 0.20530 | 0 |
| 04/06/2012 | YUAN/R On 18-June-12 | 1.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/06/2012 | YUAN/R On 17-September-12 | 1.16 | C | Foreign Exchange Future | 0.19510 | 0.21360 | 0 |
| 04/06/2012 | YUAN/R On 17-September-12 | 1.16 | P | Foreign Exchange Future | 0.00420 | 0.00330 | 0 |
| 04/06/2012 | YUAN/R On 14-December-12 | 1.18 | C | Foreign Exchange Future | 0.20090 | 0.21780 | 0 |
| 04/06/2012 | YUAN/R On 14-December-12 | 1.18 | P | Foreign Exchange Future | 0.01270 | 0.01020 | 0 |
| 04/06/2012 | YUAN/R On 18-June-12 | 1.20 | C | Foreign Exchange Future | 0.13640 | 0.15570 | 0 |
| 04/06/2012 | YUAN/R On 18-June-12 | 1.20 | P | Foreign Exchange Future | 0.00040 | 0.00040 | 0 |
| 04/06/2012 | YUAN/R On 17-September-12 | 1.21 | C | Foreign Exchange Future | 0.15010 | 0.16730 | 0 |
| 04/06/2012 | YUAN/R On 17-September-12 | 1.21 | P | Foreign Exchange Future | 0.00920 | 0.00700 | 0 |
| 04/06/2012 | YUAN/R On 14-December-12 | 1.23 | C | Foreign Exchange Future | 0.16170 | 0.17700 | 0 |
| 04/06/2012 | YUAN/R On 14-December-12 | 1.23 | P | Foreign Exchange Future | 0.02350 | 0.01940 | 0 |
| 04/06/2012 | YUAN/R On 17-September-12 | 1.26 | C | Foreign Exchange Future | 0.11130 | 0.12670 | 0 |
| 04/06/2012 | YUAN/R On 17-September-12 | 1.26 | P | Foreign Exchange Future | 0.02040 | 0.01640 | 0 |
| 04/06/2012 | YUAN/R On 14-December-12 | 1.28 | C | Foreign Exchange Future | 0.12750 | 0.14140 | 0 |
| 04/06/2012 | YUAN/R On 14-December-12 | 1.28 | P | Foreign Exchange Future | 0.03930 | 0.03380 | 0 |
| 05/06/2012 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 10.77210 | 10.81500 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 6.75 | C | Foreign Exchange Future | 1.71100 | 1.75500 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 7.00 | C | Foreign Exchange Future | 1.46100 | 1.50500 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 05/06/2012 | \$ / R On 18-June-12 | 7.05 | C | Foreign Exchange Future | 1.41100 | 1.45500 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 20,100 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 1.43600 | 1.47900 | 16,000 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.01400 | 0.01200 | 9,200 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 1.38700 | 1.43000 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.01500 | 0.01300 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 1.33900 | 1.38200 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 1.29200 | 1.33400 | 37,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.02000 | 0.01700 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.40 | C | Foreign Exchange Future | 1.19700 | 1.23900 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.40 | P | Foreign Exchange Future | 0.02500 | 0.02200 | 8,000 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.50 | C | Foreign Exchange Future | 1.10400 | 1.14600 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 7.50 | P | Foreign Exchange Future | 0.03200 | 0.02900 | 246 |
| 05/06/2012 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 1.11900 | 1.15700 | 0 |
| 05/06/2012 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.09800 | 0.09100 | 0 |
| 05/06/2012 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 1.07800 | 1.11500 | 0 |
| 05/06/2012 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.10700 | 0.09900 | 0 |
| 05/06/2012 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 1.03700 | 1.07500 | 0 |
| 05/06/2012 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.11600 | 0.10900 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 7.80 | C | Foreign Exchange Future | 0.66400 | 0.70800 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 7.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 200 |
| 05/06/2012 | \$ / R On 18-March-13 | 7.90 | C | Foreign Exchange Future | 1.08100 | 1.11100 | 0 |
| 05/06/2012 | \$ / R On 18-March-13 | 7.90 | P | Foreign Exchange Future | 0.20800 | 0.19300 | 0 |
| 05/06/2012 | \$ / R On 18-March-13 | 7.95 | C | Foreign Exchange Future | 1.04900 | 1.07900 | 0 |
| 05/06/2012 | \$ / R On 18-March-13 | 7.95 | P | Foreign Exchange Future | 0.22600 | 0.21100 | 0 |
| 05/06/2012 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 2.11900 | 2.14500 | 200 |
| 05/06/2012 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.42100 | 0.40400 | 0 |
| 05/06/2012 | \$ / R On 18-March-13 | 8.10 | C | Foreign Exchange Future | 0.95800 | 0.98600 | 0 |
| 05/06/2012 | \$ / R On 18-March-13 | 8.10 | P | Foreign Exchange Future | 0.28500 | 0.26800 | 180 |
| 05/06/2012 | \$ / R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.29100 | 0.33000 | 7,000 |
| 05/06/2012 | \$ / R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.03000 | 0.02500 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 8.25 | C | Foreign Exchange Future | 0.53400 | 0.55800 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 8.25 | P | Foreign Exchange Future | 0.21200 | 0.19100 | 5,000 |
| 05/06/2012 | \$ / R On 14-December-12 | 8.30 | C | Foreign Exchange Future | 0.69000 | 0.70900 | 0 |
| 05/06/2012 | \$ / R On 14-December-12 | 8.30 | P | Foreign Exchange Future | 0.31900 | 0.29300 | 6,000 |
| 05/06/2012 | \$ / R On 17-September-12 | 8.40 | C | Foreign Exchange Future | 0.45800 | 0.47900 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 8.40 | P | Foreign Exchange Future | 0.28600 | 0.26200 | 0 |
| 05/06/2012 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.88100 | 1.90500 | 0 |
| 05/06/2012 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 0.63300 | 0.61400 | 0 |
| 05/06/2012 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.85700 | 1.88100 | 0 |
| 05/06/2012 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 0.65900 | 0.64000 | 0 |
| 05/06/2012 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.83400 | 1.85800 | 0 |
| 05/06/2012 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 0.68600 | 0.66700 | 0 |
| 05/06/2012 | \$ / R On 14-December-12 | 8.60 | C | Foreign Exchange Future | 0.55900 | 0.57400 | 6,000 |
| 05/06/2012 | \$ / R On 14-December-12 | 8.60 | P | Foreign Exchange Future | 0.48800 | 0.45800 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 8.65 | C | Foreign Exchange Future | 0.06900 | 0.08700 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 8.65 | P | Foreign Exchange Future | 0.25800 | 0.23200 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.32000 | 0.33600 | 29,600 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | \$ / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.49800 | 0.46900 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.30500 | 0.32000 | 250 |
| 05/06/2012 | \$ / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.53300 | 0.50300 | 1,500 |
| 05/06/2012 | \$ / R On 18-June-12 | 8.85 | C | Foreign Exchange Future | 0.03500 | 0.04600 | 5,000 |
| 05/06/2012 | \$ / R On 18-June-12 | 8.85 | P | Foreign Exchange Future | 0.42400 | 0.39100 | 0 |
| 05/06/2012 | \$ / R On 13-December-13 | 8.93 | C | Foreign Exchange Future | 0.95800 | 0.97800 | 0 |
| 05/06/2012 | \$ / R On 13-December-13 | 8.93 | P | Foreign Exchange Future | 0.91000 | 0.88400 | 0 |
| 05/06/2012 | \$ / R On 13-December-13 | 8.98 | C | Foreign Exchange Future | 0.94100 | 0.96200 | 0 |
| 05/06/2012 | \$ / R On 13-December-13 | 8.98 | P | Foreign Exchange Future | 0.94300 | 0.91800 | 0 |
| 05/06/2012 | \$ / R On 13-December-13 | 9.00 | C | Foreign Exchange Future | 0.93400 | 0.95500 | 0 |
| 05/06/2012 | \$ / R On 13-December-13 | 9.00 | P | Foreign Exchange Future | 0.95800 | 0.93400 | 0 |
| 05/06/2012 | \$ / R On 13-December-13 | 9.03 | C | Foreign Exchange Future | 0.92400 | 0.94500 | 0 |
| 05/06/2012 | \$ / R On 13-December-13 | 9.03 | P | Foreign Exchange Future | 0.97600 | 0.95100 | 0 |
| 05/06/2012 | \$ / R On 18-March-13 | 9.10 | C | Foreign Exchange Future | 0.54600 | 0.56300 | 180 |
| 05/06/2012 | \$ / R On 18-March-13 | 9.10 | P | Foreign Exchange Future | 0.87300 | 0.84500 | 0 |
| 05/06/2012 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 2.54100 | 2.56900 | 0 |
| 05/06/2012 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 0.91900 | 0.90400 | 0 |
| 05/06/2012 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 2.51900 | 2.54700 | 0 |
| 05/06/2012 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 0.94700 | 0.93200 | 0 |
| 05/06/2012 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 2.49800 | 2.52600 | 0 |
| 05/06/2012 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 0.97600 | 0.96100 | 0 |
| 05/06/2012 | \$ / R On 17-September-12 | 9.30 | C | Foreign Exchange Future | 0.19000 | 0.20000 | 250 |
| 05/06/2012 | \$ / R On 17-September-12 | 9.30 | P | Foreign Exchange Future | 0.91800 | 0.88300 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/06/2012 | \$ / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 1.83900 | 1.79500 | 0 |
| 05/06/2012 | \$ / R MAXI On 14-December-12 | | | Foreign Exchange Future | 8.67150 | 8.71560 | 2 |
| 05/06/2012 | \$ / R MAXI On 17-September-12 | 7.60 | C | Foreign Exchange Future | 1.01203 | 1.05295 | 0 |
| 05/06/2012 | \$ / R MAXI On 17-September-12 | 7.60 | P | Foreign Exchange Future | 0.04003 | 0.03665 | 0 |
| 05/06/2012 | \$ / R MAXI On 17-September-12 | 7.65 | C | Foreign Exchange Future | 0.96692 | 1.00749 | 0 |
| 05/06/2012 | \$ / R MAXI On 17-September-12 | 7.65 | P | Foreign Exchange Future | 0.04492 | 0.04119 | 0 |
| 05/06/2012 | \$ / R MAXI On 17-September-12 | 7.70 | C | Foreign Exchange Future | 0.92234 | 0.96252 | 0 |
| 05/06/2012 | \$ / R MAXI On 17-September-12 | 7.70 | P | Foreign Exchange Future | 0.05034 | 0.04622 | 0 |
| 05/06/2012 | \$ / R MAXI On 14-December-12 | 7.82 | C | Foreign Exchange Future | 0.98367 | 1.01575 | 0 |
| 05/06/2012 | \$ / R MAXI On 14-December-12 | 7.82 | P | Foreign Exchange Future | 0.13537 | 0.12335 | 0 |
| 05/06/2012 | \$ / R MAXI On 14-December-12 | 7.87 | C | Foreign Exchange Future | 0.94806 | 0.97782 | 0 |
| 05/06/2012 | \$ / R MAXI On 14-December-12 | 7.87 | P | Foreign Exchange Future | 0.14976 | 0.13542 | 0 |
| 05/06/2012 | \$ / R MAXI On 14-December-12 | 7.92 | C | Foreign Exchange Future | 0.91338 | 0.94244 | 0 |
| 05/06/2012 | \$ / R MAXI On 14-December-12 | 7.92 | P | Foreign Exchange Future | 0.16508 | 0.15004 | 0 |
| 05/06/2012 | \$ / R MAXI On 18-June-12 | 8.30 | C | Foreign Exchange Future | 0.21828 | 0.25374 | 0 |
| 05/06/2012 | \$ / R MAXI On 18-June-12 | 8.30 | P | Foreign Exchange Future | 0.05748 | 0.04874 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | \$ / R MAXI On 18-June-12 | 8.35 | C | Foreign Exchange Future | 0.18690 | 0.22025 | 0 |
| 05/06/2012 | \$ / R MAXI On 18-June-12 | 8.35 | P | Foreign Exchange Future | 0.07610 | 0.06525 | 0 |
| 05/06/2012 | \$ / R MAXI On 18-June-12 | 8.40 | C | Foreign Exchange Future | 0.15881 | 0.18989 | 0 |
| 05/06/2012 | \$ / R MAXI On 18-June-12 | 8.40 | P | Foreign Exchange Future | 0.09801 | 0.08489 | 0 |
| 05/06/2012 | £ / R On 14-December-12 | | | Foreign Exchange Future | 13.31870 | 13.39930 | 700 |
| 05/06/2012 | £ / R On 18-June-12 | 11.10 | C | Foreign Exchange Future | 1.90200 | 1.98200 | 0 |
| 05/06/2012 | £ / R On 18-June-12 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 24,000 |
| 05/06/2012 | £ / R On 17-September-12 | 11.35 | C | Foreign Exchange Future | 1.84800 | 1.92600 | 0 |
| 05/06/2012 | £ / R On 17-September-12 | 11.35 | P | Foreign Exchange Future | 0.02900 | 0.02700 | 6,000 |
| 05/06/2012 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 1.20500 | 1.28600 | 0 |
| 05/06/2012 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 05/06/2012 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 1.15500 | 1.23600 | 0 |
| 05/06/2012 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 05/06/2012 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 1.10600 | 1.18700 | 0 |
| 05/06/2012 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 05/06/2012 | £ / R On 14-December-12 | 12.40 | C | Foreign Exchange Future | 1.16800 | 1.23000 | 0 |
| 05/06/2012 | £ / R On 14-December-12 | 12.40 | P | Foreign Exchange Future | 0.25000 | 0.23100 | 0 |
| 05/06/2012 | £ / R On 14-December-12 | 12.45 | C | Foreign Exchange Future | 1.13500 | 1.19600 | 0 |
| 05/06/2012 | £ / R On 14-December-12 | 12.45 | P | Foreign Exchange Future | 0.26700 | 0.24700 | 0 |
| 05/06/2012 | £ / R On 18-June-12 | 12.50 | C | Foreign Exchange Future | 0.53100 | 0.60400 | 0 |
| 05/06/2012 | £ / R On 18-June-12 | 12.50 | P | Foreign Exchange Future | 0.02900 | 0.02200 | 0 |
| 05/06/2012 | £ / R On 14-December-12 | 12.50 | C | Foreign Exchange Future | 1.10300 | 1.16300 | 0 |
| 05/06/2012 | £ / R On 14-December-12 | 12.50 | P | Foreign Exchange Future | 0.28500 | 0.26400 | 0 |
| 05/06/2012 | £ / R On 17-September-12 | 13.40 | C | Foreign Exchange Future | 0.41700 | 0.45100 | 0 |
| 05/06/2012 | £ / R On 17-September-12 | 13.40 | P | Foreign Exchange Future | 0.64800 | 0.60200 | 0 |
| 05/06/2012 | £ / R On 17-September-12 | 13.45 | C | Foreign Exchange Future | 0.40100 | 0.43400 | 24,000 |
| 05/06/2012 | £ / R On 17-September-12 | 13.45 | P | Foreign Exchange Future | 0.68200 | 0.63500 | 0 |
| 05/06/2012 | £ / R On 17-September-12 | 13.50 | C | Foreign Exchange Future | 0.38600 | 0.41700 | 0 |
| 05/06/2012 | £ / R On 17-September-12 | 13.50 | P | Foreign Exchange Future | 0.71700 | 0.66800 | 0 |
| 05/06/2012 | ¥ / R On 14-December-12 | | | Foreign Exchange Future | 0.11060 | 0.11170 | 0 |
| 05/06/2012 | ¥ / R On 17-September-12 | 0.08 | C | Foreign Exchange Future | 0.02618 | 0.02727 | 0 |
| 05/06/2012 | ¥ / R On 17-September-12 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00007 | 0 |
| 05/06/2012 | ¥ / R On 14-December-12 | 0.08 | C | Foreign Exchange Future | 0.02741 | 0.02849 | 0 |
| 05/06/2012 | ¥ / R On 14-December-12 | 0.08 | P | Foreign Exchange Future | 0.00021 | 0.00019 | 0 |
| 05/06/2012 | ¥ / R On 17-September-12 | 0.09 | C | Foreign Exchange Future | 0.01651 | 0.01753 | 0 |
| 05/06/2012 | ¥ / R On 17-September-12 | 0.09 | P | Foreign Exchange Future | 0.00041 | 0.00033 | 0 |
| 05/06/2012 | ¥ / R On 14-December-12 | 0.09 | C | Foreign Exchange Future | 0.01819 | 0.01916 | 0 |
| 05/06/2012 | ¥ / R On 14-December-12 | 0.09 | P | Foreign Exchange Future | 0.00099 | 0.00086 | 0 |
| 05/06/2012 | ¥ / R On 18-June-12 | 0.10 | C | Foreign Exchange Future | 0.00963 | 0.01073 | 0 |
| 05/06/2012 | ¥ / R On 18-June-12 | 0.10 | P | Foreign Exchange Future | 0.00003 | 0.00003 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | ¥ / R On 17-September-12 | 0.10 | C | Foreign Exchange Future | 0.00874 | 0.00950 | 0 |
| 05/06/2012 | ¥ / R On 17-September-12 | 0.10 | P | Foreign Exchange Future | 0.00264 | 0.00230 | 0 |
| 05/06/2012 | ¥ / R On 14-December-12 | 0.10 | C | Foreign Exchange Future | 0.01096 | 0.01167 | 0 |
| 05/06/2012 | ¥ / R On 14-December-12 | 0.10 | P | Foreign Exchange Future | 0.00376 | 0.00337 | 0 |
| 05/06/2012 | ¥ / R On 18-June-12 | 0.11 | C | Foreign Exchange Future | 0.00177 | 0.00241 | 0 |
| 05/06/2012 | ¥ / R On 18-June-12 | 0.11 | P | Foreign Exchange Future | 0.00217 | 0.00171 | 0 |
| 05/06/2012 | ¥ / R On 18-June-12 | 0.12 | C | Foreign Exchange Future | 0.00010 | 0.00019 | 0 |
| 05/06/2012 | ¥ / R On 18-June-12 | 0.12 | P | Foreign Exchange Future | 0.01050 | 0.00949 | 0 |
| 05/06/2012 | € / R On 13-December-13 | | | Foreign Exchange Future | 11.23660 | 11.33730 | 435 |
| 05/06/2012 | € / R On 17-September-12 | 9.45 | C | Foreign Exchange Future | 1.26200 | 1.34900 | 0 |
| 05/06/2012 | € / R On 17-September-12 | 9.45 | P | Foreign Exchange Future | 0.02400 | 0.02000 | 10,200 |
| 05/06/2012 | € / R On 18-June-12 | 9.60 | C | Foreign Exchange Future | 0.93900 | 1.02800 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 9.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 1,000 |
| 05/06/2012 | € / R On 17-September-12 | 9.75 | C | Foreign Exchange Future | 0.98500 | 1.06500 | 0 |
| 05/06/2012 | € / R On 17-September-12 | 9.75 | P | Foreign Exchange Future | 0.04700 | 0.03600 | 1,625 |
| 05/06/2012 | € / R On 18-June-12 | 9.80 | C | Foreign Exchange Future | 0.74100 | 0.82900 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 9.80 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 1,000 |
| 05/06/2012 | € / R On 18-June-12 | 9.85 | C | Foreign Exchange Future | 0.69100 | 0.78000 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 9.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,120 |
| 05/06/2012 | € / R On 18-June-12 | 10.05 | C | Foreign Exchange Future | 0.49700 | 0.58300 | 5,120 |
| 05/06/2012 | € / R On 18-June-12 | 10.05 | P | Foreign Exchange Future | 0.00900 | 0.00600 | 5,120 |
| 05/06/2012 | € / R On 17-September-12 | 10.20 | C | Foreign Exchange Future | 0.64300 | 0.70600 | 0 |
| 05/06/2012 | € / R On 17-September-12 | 10.20 | P | Foreign Exchange Future | 0.15500 | 0.12700 | 1,500 |
| 05/06/2012 | € / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.28000 | 0.35400 | 800 |
| 05/06/2012 | € / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 0.04200 | 0.02700 | 0 |
| 05/06/2012 | € / R On 14-December-12 | 10.34 | C | Foreign Exchange Future | 0.77700 | 0.83400 | 0 |
| 05/06/2012 | € / R On 14-December-12 | 10.34 | P | Foreign Exchange Future | 0.29100 | 0.25600 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 10.35 | C | Foreign Exchange Future | 0.24200 | 0.31400 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 10.35 | P | Foreign Exchange Future | 0.05400 | 0.03700 | 0 |
| 05/06/2012 | € / R On 14-December-12 | 10.39 | C | Foreign Exchange Future | 0.75000 | 0.80600 | 0 |
| 05/06/2012 | € / R On 14-December-12 | 10.39 | P | Foreign Exchange Future | 0.31400 | 0.27800 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 10.40 | C | Foreign Exchange Future | 0.20700 | 0.27500 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 10.40 | P | Foreign Exchange Future | 0.06900 | 0.04800 | 0 |
| 05/06/2012 | € / R On 14-December-12 | 10.44 | C | Foreign Exchange Future | 0.72500 | 0.77900 | 0 |
| 05/06/2012 | € / R On 14-December-12 | 10.44 | P | Foreign Exchange Future | 0.33900 | 0.30100 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 10.45 | C | Foreign Exchange Future | 0.17500 | 0.23900 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 10.45 | P | Foreign Exchange Future | 0.08700 | 0.06200 | 0 |
| 05/06/2012 | € / R On 18-June-12 | 10.55 | C | Foreign Exchange Future | 0.12100 | 0.17600 | 5,120 |
| 05/06/2012 | € / R On 18-June-12 | 10.55 | P | Foreign Exchange Future | 0.13300 | 0.09900 | 5,120 |
| 05/06/2012 | € / R On 17-September-12 | 10.68 | C | Foreign Exchange Future | 0.39800 | 0.44200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | € / R On 17-September-12 | 10.68 | P | Foreign Exchange Future | 0.38600 | 0.33900 | 0 |
| 05/06/2012 | € / R On 17-September-12 | 10.73 | C | Foreign Exchange Future | 0.37800 | 0.42100 | 0 |
| 05/06/2012 | € / R On 17-September-12 | 10.73 | P | Foreign Exchange Future | 0.41600 | 0.36800 | 0 |
| 05/06/2012 | € / R On 17-September-12 | 10.78 | C | Foreign Exchange Future | 0.36000 | 0.40000 | 0 |
| 05/06/2012 | € / R On 17-September-12 | 10.78 | P | Foreign Exchange Future | 0.44800 | 0.39700 | 0 |
| 05/06/2012 | € / R On 17-September-12 | 11.25 | C | Foreign Exchange Future | 0.22700 | 0.25400 | 15,360 |
| 05/06/2012 | € / R On 17-September-12 | 11.25 | P | Foreign Exchange Future | 0.78900 | 0.72500 | 0 |
| 05/06/2012 | € / R On 13-December-13 | 11.44 | C | Foreign Exchange Future | 0.93100 | 0.97500 | 0 |
| 05/06/2012 | € / R On 13-December-13 | 11.44 | P | Foreign Exchange Future | 1.13700 | 1.08100 | 0 |
| 05/06/2012 | € / R On 13-December-13 | 11.49 | C | Foreign Exchange Future | 0.91400 | 0.95800 | 0 |
| 05/06/2012 | € / R On 13-December-13 | 11.49 | P | Foreign Exchange Future | 1.17000 | 1.11400 | 0 |
| 05/06/2012 | € / R On 13-December-13 | 11.54 | C | Foreign Exchange Future | 0.89800 | 0.94100 | 0 |
| 05/06/2012 | € / R On 13-December-13 | 11.54 | P | Foreign Exchange Future | 1.20400 | 1.14700 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 9.55960 | 9.59900 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 2.59100 | 2.62800 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.28100 | 0.27900 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 2.54800 | 2.58600 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.28800 | 0.28700 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 2.50600 | 2.54400 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.29600 | 0.29500 | 0 |
| 05/06/2012 | AU\$ / R On 18-June-12 | 7.60 | C | Foreign Exchange Future | 0.63400 | 0.66400 | 0 |
| 05/06/2012 | AU\$ / R On 18-June-12 | 7.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 05/06/2012 | AU\$ / R On 18-June-12 | 7.65 | C | Foreign Exchange Future | 0.58500 | 0.61400 | 0 |
| 05/06/2012 | AU\$ / R On 18-June-12 | 7.65 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 05/06/2012 | AU\$ / R On 18-June-12 | 7.70 | C | Foreign Exchange Future | 0.53500 | 0.56500 | 0 |
| 05/06/2012 | AU\$ / R On 18-June-12 | 7.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-12 | 8.04 | C | Foreign Exchange Future | 0.53100 | 0.55500 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-12 | 8.04 | P | Foreign Exchange Future | 0.24900 | 0.23700 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-12 | 8.09 | C | Foreign Exchange Future | 0.50300 | 0.52600 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-12 | 8.09 | P | Foreign Exchange Future | 0.27100 | 0.25800 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-12 | 8.14 | C | Foreign Exchange Future | 0.47700 | 0.49900 | 0 |
| 05/06/2012 | AU\$ / R On 14-December-12 | 8.14 | P | Foreign Exchange Future | 0.29500 | 0.28100 | 0 |
| 05/06/2012 | AU\$ / R On 17-September-12 | 8.19 | C | Foreign Exchange Future | 0.32800 | 0.34800 | 0 |
| 05/06/2012 | AU\$ / R On 17-September-12 | 8.19 | P | Foreign Exchange Future | 0.23800 | 0.22500 | 0 |
| 05/06/2012 | AU\$ / R On 17-September-12 | 8.24 | C | Foreign Exchange Future | 0.30200 | 0.32200 | 0 |
| 05/06/2012 | AU\$ / R On 17-September-12 | 8.24 | P | Foreign Exchange Future | 0.26200 | 0.24900 | 0 |
| 05/06/2012 | AU\$ / R On 17-September-12 | 8.29 | C | Foreign Exchange Future | 0.27800 | 0.29600 | 0 |
| 05/06/2012 | AU\$ / R On 17-September-12 | 8.29 | P | Foreign Exchange Future | 0.28800 | 0.27300 | 0 |
| 05/06/2012 | CAD/ R On 14-December-12 | | | Foreign Exchange Future | 8.31490 | 8.34260 | 0 |
| 05/06/2012 | CAD/ R On 17-September-12 | 7.66 | C | Foreign Exchange Future | 0.62700 | 0.64900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | CAD/ R On 17-September-12 | 7.66 | P | Foreign Exchange Future | 0.05300 | 0.04800 | 0 |
| 05/06/2012 | CAD/ R On 17-September-12 | 7.71 | C | Foreign Exchange Future | 0.58500 | 0.60700 | 0 |
| 05/06/2012 | CAD/ R On 17-September-12 | 7.71 | P | Foreign Exchange Future | 0.06100 | 0.05600 | 0 |
| 05/06/2012 | CAD/ R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.68400 | 0.70400 | 0 |
| 05/06/2012 | CAD/ R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.12300 | 0.11500 | 0 |
| 05/06/2012 | CAD/ R On 17-September-12 | 7.76 | C | Foreign Exchange Future | 0.54500 | 0.56600 | 0 |
| 05/06/2012 | CAD/ R On 17-September-12 | 7.76 | P | Foreign Exchange Future | 0.07100 | 0.06500 | 0 |
| 05/06/2012 | CAD/ R On 14-December-12 | 7.80 | C | Foreign Exchange Future | 0.64600 | 0.66600 | 0 |
| 05/06/2012 | CAD/ R On 14-December-12 | 7.80 | P | Foreign Exchange Future | 0.13500 | 0.12700 | 0 |
| 05/06/2012 | CAD/ R On 14-December-12 | 7.85 | C | Foreign Exchange Future | 0.61000 | 0.62900 | 0 |
| 05/06/2012 | CAD/ R On 14-December-12 | 7.85 | P | Foreign Exchange Future | 0.14900 | 0.14000 | 0 |
| 05/06/2012 | CAD/ R On 18-June-12 | 8.10 | C | Foreign Exchange Future | 0.10900 | 0.12800 | 0 |
| 05/06/2012 | CAD/ R On 18-June-12 | 8.10 | P | Foreign Exchange Future | 0.06700 | 0.06100 | 0 |
| 05/06/2012 | CAD/ R On 18-June-12 | 8.15 | C | Foreign Exchange Future | 0.08200 | 0.09900 | 0 |
| 05/06/2012 | CAD/ R On 18-June-12 | 8.15 | P | Foreign Exchange Future | 0.09000 | 0.08200 | 0 |
| 05/06/2012 | CAD/ R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.06300 | 0.07700 | 0 |
| 05/06/2012 | CAD/ R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.12100 | 0.11000 | 0 |
| 05/06/2012 | CF CANDO CAAZ On 18-June-12 | | | Can-Do Future | 0.41820 | 0.43550 | 2,835 |
| 05/06/2012 | CF CANDO CABA On 18-June-12 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 05/06/2012 | CF CANDO CABB On 18-June-12 | | | Can-Do Future | 0.00060 | 0.00070 | 8,000 |
| 05/06/2012 | CF CANDO CABC On 18-June-12 | | | Can-Do Future | 0.02350 | 0.02030 | 0 |
| 05/06/2012 | CF CANDO CABD On 18-June-12 | | | Can-Do Future | 0.00000 | 0.00000 | 16,000 |
| 05/06/2012 | CHF / R On 14-December-12 | | | Foreign Exchange Future | 9.04970 | 9.12230 | 0 |
| 05/06/2012 | CHF / R On 14-December-12 | 8.46 | C | Foreign Exchange Future | 0.83000 | 0.88000 | 0 |
| 05/06/2012 | CHF / R On 14-December-12 | 8.46 | P | Foreign Exchange Future | 0.23600 | 0.21300 | 0 |
| 05/06/2012 | CHF / R On 14-December-12 | 8.51 | C | Foreign Exchange Future | 0.79900 | 0.84800 | 0 |
| 05/06/2012 | CHF / R On 14-December-12 | 8.51 | P | Foreign Exchange Future | 0.25500 | 0.23100 | 0 |
| 05/06/2012 | CHF / R On 14-December-12 | 8.56 | C | Foreign Exchange Future | 0.76800 | 0.81600 | 0 |
| 05/06/2012 | CHF / R On 14-December-12 | 8.56 | P | Foreign Exchange Future | 0.27400 | 0.24900 | 0 |
| 05/06/2012 | CHF / R On 17-September-12 | 8.70 | C | Foreign Exchange Future | 0.46000 | 0.50200 | 0 |
| 05/06/2012 | CHF / R On 17-September-12 | 8.70 | P | Foreign Exchange Future | 0.24000 | 0.21100 | 0 |
| 05/06/2012 | CHF / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.43500 | 0.47600 | 0 |
| 05/06/2012 | CHF / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.26500 | 0.23500 | 0 |
| 05/06/2012 | CHF / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.41100 | 0.45100 | 0 |
| 05/06/2012 | CHF / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.29100 | 0.26000 | 0 |
| 05/06/2012 | CHF / R On 18-June-12 | 9.05 | C | Foreign Exchange Future | 0.04200 | 0.06300 | 0 |
| 05/06/2012 | CHF / R On 18-June-12 | 9.05 | P | Foreign Exchange Future | 0.31000 | 0.26000 | 0 |
| 05/06/2012 | CHF / R On 18-June-12 | 9.10 | C | Foreign Exchange Future | 0.03500 | 0.05200 | 0 |
| 05/06/2012 | CHF / R On 18-June-12 | 9.10 | P | Foreign Exchange Future | 0.35300 | 0.29900 | 0 |
| 05/06/2012 | CHF / R On 18-June-12 | 9.15 | C | Foreign Exchange Future | 0.02800 | 0.04400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | CHF / R On 18-June-12 | 9.15 | P | Foreign Exchange Future | 0.39600 | 0.34100 | 0 |
| 05/06/2012 | NZ\$ / R On 14-December-12 | | | Foreign Exchange Future | 6.48000 | 6.54140 | 0 |
| 05/06/2012 | NZ\$ / R On 17-September-12 | 6.19 | C | Foreign Exchange Future | 0.34000 | 0.38400 | 0 |
| 05/06/2012 | NZ\$ / R On 17-September-12 | 6.19 | P | Foreign Exchange Future | 0.09500 | 0.08000 | 0 |
| 05/06/2012 | NZ\$ / R On 17-September-12 | 6.24 | C | Foreign Exchange Future | 0.30700 | 0.34900 | 0 |
| 05/06/2012 | NZ\$ / R On 17-September-12 | 6.24 | P | Foreign Exchange Future | 0.11200 | 0.09500 | 0 |
| 05/06/2012 | NZ\$ / R On 18-June-12 | 6.25 | C | Foreign Exchange Future | 0.15700 | 0.20400 | 0 |
| 05/06/2012 | NZ\$ / R On 18-June-12 | 6.25 | P | Foreign Exchange Future | 0.02900 | 0.01700 | 0 |
| 05/06/2012 | NZ\$ / R On 14-December-12 | 6.29 | C | Foreign Exchange Future | 0.40600 | 0.44400 | 0 |
| 05/06/2012 | NZ\$ / R On 14-December-12 | 6.29 | P | Foreign Exchange Future | 0.21300 | 0.19000 | 0 |
| 05/06/2012 | NZ\$ / R On 17-September-12 | 6.29 | C | Foreign Exchange Future | 0.27600 | 0.31500 | 0 |
| 05/06/2012 | NZ\$ / R On 17-September-12 | 6.29 | P | Foreign Exchange Future | 0.13100 | 0.11100 | 0 |
| 05/06/2012 | NZ\$ / R On 18-June-12 | 6.30 | C | Foreign Exchange Future | 0.12200 | 0.16600 | 0 |
| 05/06/2012 | NZ\$ / R On 18-June-12 | 6.30 | P | Foreign Exchange Future | 0.04400 | 0.02900 | 0 |
| 05/06/2012 | NZ\$ / R On 14-December-12 | 6.34 | C | Foreign Exchange Future | 0.37900 | 0.41400 | 0 |
| 05/06/2012 | NZ\$ / R On 14-December-12 | 6.34 | P | Foreign Exchange Future | 0.23600 | 0.21000 | 0 |
| 05/06/2012 | NZ\$ / R On 18-June-12 | 6.35 | C | Foreign Exchange Future | 0.09200 | 0.13100 | 0 |
| 05/06/2012 | NZ\$ / R On 18-June-12 | 6.35 | P | Foreign Exchange Future | 0.06400 | 0.04400 | 0 |
| 05/06/2012 | NZ\$ / R On 14-December-12 | 6.39 | C | Foreign Exchange Future | 0.35300 | 0.38700 | 0 |
| 05/06/2012 | NZ\$ / R On 14-December-12 | 6.39 | P | Foreign Exchange Future | 0.26000 | 0.23300 | 0 |
| 05/06/2012 | YUAN/R On 14-December-12 | | | Foreign Exchange Future | 1.35790 | 1.36620 | 0 |
| 05/06/2012 | YUAN/R On 18-June-12 | 1.10 | C | Foreign Exchange Future | 0.22830 | 0.23600 | 0 |
| 05/06/2012 | YUAN/R On 18-June-12 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/06/2012 | YUAN/R On 18-June-12 | 1.15 | C | Foreign Exchange Future | 0.17830 | 0.18600 | 0 |
| 05/06/2012 | YUAN/R On 18-June-12 | 1.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/06/2012 | YUAN/R On 17-September-12 | 1.16 | C | Foreign Exchange Future | 0.18760 | 0.19510 | 0 |
| 05/06/2012 | YUAN/R On 17-September-12 | 1.16 | P | Foreign Exchange Future | 0.00480 | 0.00420 | 0 |
| 05/06/2012 | YUAN/R On 14-December-12 | 1.18 | C | Foreign Exchange Future | 0.19400 | 0.20090 | 0 |
| 05/06/2012 | YUAN/R On 14-December-12 | 1.18 | P | Foreign Exchange Future | 0.01410 | 0.01270 | 0 |
| 05/06/2012 | YUAN/R On 18-June-12 | 1.20 | C | Foreign Exchange Future | 0.12870 | 0.13640 | 0 |
| 05/06/2012 | YUAN/R On 18-June-12 | 1.20 | P | Foreign Exchange Future | 0.00040 | 0.00040 | 0 |
| 05/06/2012 | YUAN/R On 17-September-12 | 1.21 | C | Foreign Exchange Future | 0.14330 | 0.15010 | 0 |
| 05/06/2012 | YUAN/R On 17-September-12 | 1.21 | P | Foreign Exchange Future | 0.01050 | 0.00920 | 0 |
| 05/06/2012 | YUAN/R On 14-December-12 | 1.23 | C | Foreign Exchange Future | 0.15560 | 0.16170 | 0 |
| 05/06/2012 | YUAN/R On 14-December-12 | 1.23 | P | Foreign Exchange Future | 0.02570 | 0.02350 | 0 |
| 05/06/2012 | YUAN/R On 17-September-12 | 1.26 | C | Foreign Exchange Future | 0.10560 | 0.11130 | 0 |
| 05/06/2012 | YUAN/R On 17-September-12 | 1.26 | P | Foreign Exchange Future | 0.02280 | 0.02040 | 0 |
| 05/06/2012 | YUAN/R On 14-December-12 | 1.28 | C | Foreign Exchange Future | 0.12260 | 0.12750 | 0 |
| 05/06/2012 | YUAN/R On 14-December-12 | 1.28 | P | Foreign Exchange Future | 0.04270 | 0.03930 | 0 |
| 06/06/2012 | \$ / R On 14-December-15 | | | Foreign Exchange Future | 10.67490 | 10.77210 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2012 | \$ / R On 18-June-12 | 6.75 | C | Foreign Exchange Future | 1.61200 | 1.71100 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 7.00 | C | Foreign Exchange Future | 1.36200 | 1.46100 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 06/06/2012 | \$ / R On 18-June-12 | 7.05 | C | Foreign Exchange Future | 1.31200 | 1.41100 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 20,100 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.15 | C | Foreign Exchange Future | 1.33900 | 1.43600 | 16,000 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.15 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 9,200 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.20 | C | Foreign Exchange Future | 1.29100 | 1.38700 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.20 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.25 | C | Foreign Exchange Future | 1.24400 | 1.33900 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.25 | P | Foreign Exchange Future | 0.01900 | 0.01700 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.30 | C | Foreign Exchange Future | 1.19600 | 1.29200 | 37,000 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.30 | P | Foreign Exchange Future | 0.02100 | 0.02000 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.40 | C | Foreign Exchange Future | 1.10200 | 1.19700 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.40 | P | Foreign Exchange Future | 0.02700 | 0.02500 | 8,000 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.50 | C | Foreign Exchange Future | 1.01000 | 1.10400 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 7.50 | P | Foreign Exchange Future | 0.03500 | 0.03200 | 246 |
| 06/06/2012 | \$ / R On 14-December-12 | 7.65 | C | Foreign Exchange Future | 1.03900 | 1.11900 | 0 |
| 06/06/2012 | \$ / R On 14-December-12 | 7.65 | P | Foreign Exchange Future | 0.11300 | 0.09800 | 0 |
| 06/06/2012 | \$ / R On 14-December-12 | 7.70 | C | Foreign Exchange Future | 0.99900 | 1.07800 | 0 |
| 06/06/2012 | \$ / R On 14-December-12 | 7.70 | P | Foreign Exchange Future | 0.12300 | 0.10700 | 0 |
| 06/06/2012 | \$ / R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.96000 | 1.03700 | 0 |
| 06/06/2012 | \$ / R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.13400 | 0.11600 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 7.80 | C | Foreign Exchange Future | 0.56500 | 0.66400 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 7.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 200 |
| 06/06/2012 | \$ / R On 18-March-13 | 7.90 | C | Foreign Exchange Future | 1.01300 | 1.08100 | 0 |
| 06/06/2012 | \$ / R On 18-March-13 | 7.90 | P | Foreign Exchange Future | 0.23500 | 0.20800 | 0 |
| 06/06/2012 | \$ / R On 18-March-13 | 7.95 | C | Foreign Exchange Future | 0.98300 | 1.04900 | 0 |
| 06/06/2012 | \$ / R On 18-March-13 | 7.95 | P | Foreign Exchange Future | 0.25500 | 0.22600 | 0 |
| 06/06/2012 | \$ / R On 12-December-14 | 8.00 | C | Foreign Exchange Future | 2.05200 | 2.11900 | 200 |
| 06/06/2012 | \$ / R On 12-December-14 | 8.00 | P | Foreign Exchange Future | 0.45100 | 0.42100 | 0 |
| 06/06/2012 | \$ / R On 18-March-13 | 8.10 | C | Foreign Exchange Future | 0.89800 | 0.95800 | 0 |
| 06/06/2012 | \$ / R On 18-March-13 | 8.10 | P | Foreign Exchange Future | 0.32000 | 0.28500 | 180 |
| 06/06/2012 | \$ / R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.21100 | 0.29100 | 7,000 |
| 06/06/2012 | \$ / R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.04900 | 0.03000 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 8.25 | C | Foreign Exchange Future | 0.47100 | 0.53400 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 8.25 | P | Foreign Exchange Future | 0.24600 | 0.21200 | 5,000 |
| 06/06/2012 | \$ / R On 14-December-12 | 8.30 | C | Foreign Exchange Future | 0.63500 | 0.69000 | 0 |
| 06/06/2012 | \$ / R On 14-December-12 | 8.30 | P | Foreign Exchange Future | 0.35900 | 0.31900 | 6,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2012 | \$ / R On 17-September-12 | 8.40 | C | Foreign Exchange Future | 0.40200 | 0.45800 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 8.40 | P | Foreign Exchange Future | 0.32700 | 0.28600 | 0 |
| 06/06/2012 | \$ / R On 12-December-14 | 8.45 | C | Foreign Exchange Future | 1.82200 | 1.88100 | 0 |
| 06/06/2012 | \$ / R On 12-December-14 | 8.45 | P | Foreign Exchange Future | 0.67100 | 0.63300 | 0 |
| 06/06/2012 | \$ / R On 12-December-14 | 8.50 | C | Foreign Exchange Future | 1.79900 | 1.85700 | 0 |
| 06/06/2012 | \$ / R On 12-December-14 | 8.50 | P | Foreign Exchange Future | 0.69800 | 0.65900 | 0 |
| 06/06/2012 | \$ / R On 12-December-14 | 8.55 | C | Foreign Exchange Future | 1.77700 | 1.83400 | 0 |
| 06/06/2012 | \$ / R On 12-December-14 | 8.55 | P | Foreign Exchange Future | 0.72600 | 0.68600 | 0 |
| 06/06/2012 | \$ / R On 14-December-12 | 8.60 | C | Foreign Exchange Future | 0.51300 | 0.55900 | 6,000 |
| 06/06/2012 | \$ / R On 14-December-12 | 8.60 | P | Foreign Exchange Future | 0.53700 | 0.48800 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 8.65 | C | Foreign Exchange Future | 0.04200 | 0.06900 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 8.65 | P | Foreign Exchange Future | 0.33000 | 0.25800 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.28000 | 0.32000 | 27,100 |
| 06/06/2012 | \$ / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.55500 | 0.49800 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.26600 | 0.30500 | 250 |
| 06/06/2012 | \$ / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.59100 | 0.53300 | 1,500 |
| 06/06/2012 | \$ / R On 18-June-12 | 8.85 | C | Foreign Exchange Future | 0.02100 | 0.03500 | 5,000 |
| 06/06/2012 | \$ / R On 18-June-12 | 8.85 | P | Foreign Exchange Future | 0.50900 | 0.42400 | 0 |
| 06/06/2012 | \$ / R On 13-December-13 | 8.93 | C | Foreign Exchange Future | 0.92200 | 0.95800 | 0 |
| 06/06/2012 | \$ / R On 13-December-13 | 8.93 | P | Foreign Exchange Future | 0.96500 | 0.91000 | 0 |
| 06/06/2012 | \$ / R On 13-December-13 | 8.98 | C | Foreign Exchange Future | 0.90500 | 0.94100 | 0 |
| 06/06/2012 | \$ / R On 13-December-13 | 8.98 | P | Foreign Exchange Future | 0.99800 | 0.94300 | 0 |
| 06/06/2012 | \$ / R On 13-December-13 | 9.00 | C | Foreign Exchange Future | 0.89700 | 0.93400 | 0 |
| 06/06/2012 | \$ / R On 13-December-13 | 9.00 | P | Foreign Exchange Future | 1.01200 | 0.95800 | 0 |
| 06/06/2012 | \$ / R On 13-December-13 | 9.03 | C | Foreign Exchange Future | 0.88800 | 0.92400 | 0 |
| 06/06/2012 | \$ / R On 13-December-13 | 9.03 | P | Foreign Exchange Future | 1.03100 | 0.97600 | 0 |
| 06/06/2012 | \$ / R On 18-March-13 | 9.10 | C | Foreign Exchange Future | 0.51000 | 0.54600 | 180 |
| 06/06/2012 | \$ / R On 18-March-13 | 9.10 | P | Foreign Exchange Future | 0.93200 | 0.87300 | 0 |
| 06/06/2012 | \$ / R On 14-December-15 | 9.15 | C | Foreign Exchange Future | 2.47800 | 2.54100 | 0 |
| 06/06/2012 | \$ / R On 14-December-15 | 9.15 | P | Foreign Exchange Future | 0.95300 | 0.91900 | 0 |
| 06/06/2012 | \$ / R On 14-December-15 | 9.20 | C | Foreign Exchange Future | 2.45700 | 2.51900 | 0 |
| 06/06/2012 | \$ / R On 14-December-15 | 9.20 | P | Foreign Exchange Future | 0.98200 | 0.94700 | 0 |
| 06/06/2012 | \$ / R On 14-December-15 | 9.25 | C | Foreign Exchange Future | 2.43600 | 2.49800 | 0 |
| 06/06/2012 | \$ / R On 14-December-15 | 9.25 | P | Foreign Exchange Future | 1.01100 | 0.97600 | 0 |
| 06/06/2012 | \$ / R On 17-September-12 | 9.30 | C | Foreign Exchange Future | 0.16600 | 0.19000 | 250 |
| 06/06/2012 | \$ / R On 17-September-12 | 9.30 | P | Foreign Exchange Future | 0.99100 | 0.91800 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/06/2012 | \$ / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 1.93800 | 1.83900 | 0 |
| 06/06/2012 | \$ / R MAXI On 14-December-12 | | | Foreign Exchange Future | 8.57610 | 8.67150 | 2 |
| 06/06/2012 | \$ / R MAXI On 17-September-12 | 7.60 | C | Foreign Exchange Future | 0.91862 | 1.01203 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2012 | \$ / R MAXI On 17-September-12 | 7.60 | P | Foreign Exchange Future | 0.04442 | 0.04003 | 0 |
| 06/06/2012 | \$ / R MAXI On 17-September-12 | 7.65 | C | Foreign Exchange Future | 0.87667 | 0.96692 | 0 |
| 06/06/2012 | \$ / R MAXI On 17-September-12 | 7.65 | P | Foreign Exchange Future | 0.05247 | 0.04492 | 0 |
| 06/06/2012 | \$ / R MAXI On 17-September-12 | 7.70 | C | Foreign Exchange Future | 0.83571 | 0.92234 | 0 |
| 06/06/2012 | \$ / R MAXI On 17-September-12 | 7.70 | P | Foreign Exchange Future | 0.06151 | 0.05034 | 0 |
| 06/06/2012 | \$ / R MAXI On 14-December-12 | 7.82 | C | Foreign Exchange Future | 0.90951 | 0.98367 | 0 |
| 06/06/2012 | \$ / R MAXI On 14-December-12 | 7.82 | P | Foreign Exchange Future | 0.15661 | 0.13537 | 0 |
| 06/06/2012 | \$ / R MAXI On 14-December-12 | 7.87 | C | Foreign Exchange Future | 0.87593 | 0.94806 | 0 |
| 06/06/2012 | \$ / R MAXI On 14-December-12 | 7.87 | P | Foreign Exchange Future | 0.17303 | 0.14976 | 0 |
| 06/06/2012 | \$ / R MAXI On 14-December-12 | 7.92 | C | Foreign Exchange Future | 0.84335 | 0.91338 | 0 |
| 06/06/2012 | \$ / R MAXI On 14-December-12 | 7.92 | P | Foreign Exchange Future | 0.19045 | 0.16508 | 0 |
| 06/06/2012 | \$ / R MAXI On 18-June-12 | 8.30 | C | Foreign Exchange Future | 0.15037 | 0.21828 | 0 |
| 06/06/2012 | \$ / R MAXI On 18-June-12 | 8.30 | P | Foreign Exchange Future | 0.08807 | 0.05748 | 0 |
| 06/06/2012 | \$ / R MAXI On 18-June-12 | 8.35 | C | Foreign Exchange Future | 0.12519 | 0.18690 | 0 |
| 06/06/2012 | \$ / R MAXI On 18-June-12 | 8.35 | P | Foreign Exchange Future | 0.11289 | 0.07610 | 0 |
| 06/06/2012 | \$ / R MAXI On 18-June-12 | 8.40 | C | Foreign Exchange Future | 0.10486 | 0.15881 | 0 |
| 06/06/2012 | \$ / R MAXI On 18-June-12 | 8.40 | P | Foreign Exchange Future | 0.14256 | 0.09801 | 0 |
| 06/06/2012 | £ / R On 14-December-12 | | | Foreign Exchange Future | 13.25220 | 13.31870 | 700 |
| 06/06/2012 | £ / R On 18-June-12 | 11.10 | C | Foreign Exchange Future | 1.83100 | 1.90200 | 0 |
| 06/06/2012 | £ / R On 18-June-12 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 24,000 |
| 06/06/2012 | £ / R On 17-September-12 | 11.35 | C | Foreign Exchange Future | 1.77700 | 1.84800 | 0 |
| 06/06/2012 | £ / R On 17-September-12 | 11.35 | P | Foreign Exchange Future | 0.02800 | 0.02900 | 6,000 |
| 06/06/2012 | £ / R On 18-June-12 | 11.80 | C | Foreign Exchange Future | 1.13300 | 1.20500 | 0 |
| 06/06/2012 | £ / R On 18-June-12 | 11.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 06/06/2012 | £ / R On 18-June-12 | 11.85 | C | Foreign Exchange Future | 1.08300 | 1.15500 | 0 |
| 06/06/2012 | £ / R On 18-June-12 | 11.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 06/06/2012 | £ / R On 18-June-12 | 11.90 | C | Foreign Exchange Future | 1.03300 | 1.10600 | 0 |
| 06/06/2012 | £ / R On 18-June-12 | 11.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 06/06/2012 | £ / R On 14-December-12 | 12.40 | C | Foreign Exchange Future | 1.11900 | 1.16800 | 0 |
| 06/06/2012 | £ / R On 14-December-12 | 12.40 | P | Foreign Exchange Future | 0.26700 | 0.25000 | 0 |
| 06/06/2012 | £ / R On 14-December-12 | 12.45 | C | Foreign Exchange Future | 1.08700 | 1.13500 | 0 |
| 06/06/2012 | £ / R On 14-December-12 | 12.45 | P | Foreign Exchange Future | 0.28500 | 0.26700 | 0 |
| 06/06/2012 | £ / R On 18-June-12 | 12.50 | C | Foreign Exchange Future | 0.46200 | 0.53100 | 0 |
| 06/06/2012 | £ / R On 18-June-12 | 12.50 | P | Foreign Exchange Future | 0.03200 | 0.02900 | 0 |
| 06/06/2012 | £ / R On 14-December-12 | 12.50 | C | Foreign Exchange Future | 1.05600 | 1.10300 | 0 |
| 06/06/2012 | £ / R On 14-December-12 | 12.50 | P | Foreign Exchange Future | 0.30400 | 0.28500 | 0 |
| 06/06/2012 | £ / R On 17-September-12 | 13.40 | C | Foreign Exchange Future | 0.38200 | 0.41700 | 0 |
| 06/06/2012 | £ / R On 17-September-12 | 13.40 | P | Foreign Exchange Future | 0.68300 | 0.64800 | 0 |
| 06/06/2012 | £ / R On 17-September-12 | 13.45 | C | Foreign Exchange Future | 0.36700 | 0.40100 | 24,000 |
| 06/06/2012 | £ / R On 17-September-12 | 13.45 | P | Foreign Exchange Future | 0.71800 | 0.68200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2012 | £ / R On 17-September-12 | 13.50 | C | Foreign Exchange Future | 0.35300 | 0.38600 | 0 |
| 06/06/2012 | £ / R On 17-September-12 | 13.50 | P | Foreign Exchange Future | 0.75400 | 0.71700 | 0 |
| 06/06/2012 | ¥ / R On 14-December-12 | | | Foreign Exchange Future | 0.10880 | 0.11060 | 0 |
| 06/06/2012 | ¥ / R On 17-September-12 | 0.08 | C | Foreign Exchange Future | 0.02439 | 0.02618 | 0 |
| 06/06/2012 | ¥ / R On 17-September-12 | 0.08 | P | Foreign Exchange Future | 0.00009 | 0.00008 | 0 |
| 06/06/2012 | ¥ / R On 14-December-12 | 0.08 | C | Foreign Exchange Future | 0.02565 | 0.02741 | 0 |
| 06/06/2012 | ¥ / R On 14-December-12 | 0.08 | P | Foreign Exchange Future | 0.00025 | 0.00021 | 0 |
| 06/06/2012 | ¥ / R On 17-September-12 | 0.09 | C | Foreign Exchange Future | 0.01485 | 0.01651 | 0 |
| 06/06/2012 | ¥ / R On 17-September-12 | 0.09 | P | Foreign Exchange Future | 0.00055 | 0.00041 | 0 |
| 06/06/2012 | ¥ / R On 14-December-12 | 0.09 | C | Foreign Exchange Future | 0.01665 | 0.01819 | 0 |
| 06/06/2012 | ¥ / R On 14-December-12 | 0.09 | P | Foreign Exchange Future | 0.00125 | 0.00099 | 0 |
| 06/06/2012 | ¥ / R On 18-June-12 | 0.10 | C | Foreign Exchange Future | 0.00789 | 0.00963 | 0 |
| 06/06/2012 | ¥ / R On 18-June-12 | 0.10 | P | Foreign Exchange Future | 0.00009 | 0.00003 | 0 |
| 06/06/2012 | ¥ / R On 17-September-12 | 0.10 | C | Foreign Exchange Future | 0.00751 | 0.00874 | 0 |
| 06/06/2012 | ¥ / R On 17-September-12 | 0.10 | P | Foreign Exchange Future | 0.00321 | 0.00264 | 0 |
| 06/06/2012 | ¥ / R On 14-December-12 | 0.10 | C | Foreign Exchange Future | 0.00984 | 0.01096 | 0 |
| 06/06/2012 | ¥ / R On 14-December-12 | 0.10 | P | Foreign Exchange Future | 0.00444 | 0.00376 | 0 |
| 06/06/2012 | ¥ / R On 18-June-12 | 0.11 | C | Foreign Exchange Future | 0.00114 | 0.00177 | 0 |
| 06/06/2012 | ¥ / R On 18-June-12 | 0.11 | P | Foreign Exchange Future | 0.00334 | 0.00217 | 0 |
| 06/06/2012 | ¥ / R On 18-June-12 | 0.12 | C | Foreign Exchange Future | 0.00006 | 0.00010 | 0 |
| 06/06/2012 | ¥ / R On 18-June-12 | 0.12 | P | Foreign Exchange Future | 0.01226 | 0.01050 | 0 |
| 06/06/2012 | € / R On 13-December-13 | | | Foreign Exchange Future | 11.14160 | 11.23660 | 435 |
| 06/06/2012 | € / R On 17-September-12 | 9.45 | C | Foreign Exchange Future | 1.17600 | 1.26200 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 9.45 | P | Foreign Exchange Future | 0.02700 | 0.02400 | 10,200 |
| 06/06/2012 | € / R On 18-June-12 | 9.60 | C | Foreign Exchange Future | 0.85000 | 0.93900 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 9.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 1,000 |
| 06/06/2012 | € / R On 17-September-12 | 9.75 | C | Foreign Exchange Future | 0.90700 | 0.98500 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 9.75 | P | Foreign Exchange Future | 0.05800 | 0.04700 | 1,625 |
| 06/06/2012 | € / R On 18-June-12 | 9.80 | C | Foreign Exchange Future | 0.65200 | 0.74100 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 9.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 1,000 |
| 06/06/2012 | € / R On 18-June-12 | 9.85 | C | Foreign Exchange Future | 0.60200 | 0.69100 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 9.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 5,120 |
| 06/06/2012 | € / R On 18-June-12 | 10.05 | C | Foreign Exchange Future | 0.41100 | 0.49700 | 5,120 |
| 06/06/2012 | € / R On 18-June-12 | 10.05 | P | Foreign Exchange Future | 0.01200 | 0.00900 | 5,120 |
| 06/06/2012 | € / R On 17-September-12 | 10.20 | C | Foreign Exchange Future | 0.57800 | 0.64300 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 10.20 | P | Foreign Exchange Future | 0.17900 | 0.15500 | 1,500 |
| 06/06/2012 | € / R On 18-June-12 | 10.30 | C | Foreign Exchange Future | 0.20600 | 0.28000 | 800 |
| 06/06/2012 | € / R On 18-June-12 | 10.30 | P | Foreign Exchange Future | 0.05700 | 0.04200 | 0 |
| 06/06/2012 | € / R On 14-December-12 | 10.34 | C | Foreign Exchange Future | 0.71700 | 0.77700 | 0 |
| 06/06/2012 | € / R On 14-December-12 | 10.34 | P | Foreign Exchange Future | 0.31900 | 0.29100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2012 | € / R On 18-June-12 | 10.35 | C | Foreign Exchange Future | 0.17300 | 0.24200 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 10.35 | P | Foreign Exchange Future | 0.07400 | 0.05400 | 0 |
| 06/06/2012 | € / R On 14-December-12 | 10.39 | C | Foreign Exchange Future | 0.69200 | 0.75000 | 0 |
| 06/06/2012 | € / R On 14-December-12 | 10.39 | P | Foreign Exchange Future | 0.34400 | 0.31400 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 10.40 | C | Foreign Exchange Future | 0.14300 | 0.20700 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 10.40 | P | Foreign Exchange Future | 0.09400 | 0.06900 | 0 |
| 06/06/2012 | € / R On 14-December-12 | 10.44 | C | Foreign Exchange Future | 0.66800 | 0.72500 | 0 |
| 06/06/2012 | € / R On 14-December-12 | 10.44 | P | Foreign Exchange Future | 0.37000 | 0.33900 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 10.45 | C | Foreign Exchange Future | 0.11700 | 0.17500 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 10.45 | P | Foreign Exchange Future | 0.11800 | 0.08700 | 0 |
| 06/06/2012 | € / R On 18-June-12 | 10.55 | C | Foreign Exchange Future | 0.08000 | 0.12100 | 5,120 |
| 06/06/2012 | € / R On 18-June-12 | 10.55 | P | Foreign Exchange Future | 0.18100 | 0.13300 | 5,120 |
| 06/06/2012 | € / R On 17-September-12 | 10.68 | C | Foreign Exchange Future | 0.35000 | 0.39800 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 10.68 | P | Foreign Exchange Future | 0.42700 | 0.38600 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 10.73 | C | Foreign Exchange Future | 0.33300 | 0.37800 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 10.73 | P | Foreign Exchange Future | 0.46000 | 0.41600 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 10.78 | C | Foreign Exchange Future | 0.31600 | 0.36000 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 10.78 | P | Foreign Exchange Future | 0.49300 | 0.44800 | 0 |
| 06/06/2012 | € / R On 17-September-12 | 11.25 | C | Foreign Exchange Future | 0.20000 | 0.22700 | 15,360 |
| 06/06/2012 | € / R On 17-September-12 | 11.25 | P | Foreign Exchange Future | 0.85100 | 0.78900 | 0 |
| 06/06/2012 | € / R On 13-December-13 | 11.44 | C | Foreign Exchange Future | 0.87700 | 0.93100 | 0 |
| 06/06/2012 | € / R On 13-December-13 | 11.44 | P | Foreign Exchange Future | 1.17800 | 1.13700 | 0 |
| 06/06/2012 | € / R On 13-December-13 | 11.49 | C | Foreign Exchange Future | 0.86100 | 0.91400 | 0 |
| 06/06/2012 | € / R On 13-December-13 | 11.49 | P | Foreign Exchange Future | 1.21200 | 1.17000 | 0 |
| 06/06/2012 | € / R On 13-December-13 | 11.54 | C | Foreign Exchange Future | 0.84600 | 0.89800 | 0 |
| 06/06/2012 | € / R On 13-December-13 | 11.54 | P | Foreign Exchange Future | 1.24700 | 1.20400 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-15 | | | Foreign Exchange Future | 9.60530 | 9.55960 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-15 | 7.25 | C | Foreign Exchange Future | 2.65100 | 2.59100 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-15 | 7.25 | P | Foreign Exchange Future | 0.29600 | 0.28100 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-15 | 7.30 | C | Foreign Exchange Future | 2.60900 | 2.54800 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-15 | 7.30 | P | Foreign Exchange Future | 0.30400 | 0.28800 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-15 | 7.35 | C | Foreign Exchange Future | 2.56700 | 2.50600 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-15 | 7.35 | P | Foreign Exchange Future | 0.31200 | 0.29600 | 0 |
| 06/06/2012 | AU\$ / R On 18-June-12 | 7.60 | C | Foreign Exchange Future | 0.66400 | 0.63400 | 0 |
| 06/06/2012 | AU\$ / R On 18-June-12 | 7.60 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 06/06/2012 | AU\$ / R On 18-June-12 | 7.65 | C | Foreign Exchange Future | 0.61500 | 0.58500 | 0 |
| 06/06/2012 | AU\$ / R On 18-June-12 | 7.65 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 06/06/2012 | AU\$ / R On 18-June-12 | 7.70 | C | Foreign Exchange Future | 0.56500 | 0.53500 | 0 |
| 06/06/2012 | AU\$ / R On 18-June-12 | 7.70 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-12 | 8.04 | C | Foreign Exchange Future | 0.56400 | 0.53100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2012 | AU\$ / R On 14-December-12 | 8.04 | P | Foreign Exchange Future | 0.25100 | 0.24900 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-12 | 8.09 | C | Foreign Exchange Future | 0.53500 | 0.50300 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-12 | 8.09 | P | Foreign Exchange Future | 0.27200 | 0.27100 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-12 | 8.14 | C | Foreign Exchange Future | 0.50800 | 0.47700 | 0 |
| 06/06/2012 | AU\$ / R On 14-December-12 | 8.14 | P | Foreign Exchange Future | 0.29500 | 0.29500 | 0 |
| 06/06/2012 | AU\$ / R On 17-September-12 | 8.19 | C | Foreign Exchange Future | 0.35400 | 0.32800 | 0 |
| 06/06/2012 | AU\$ / R On 17-September-12 | 8.19 | P | Foreign Exchange Future | 0.23400 | 0.23800 | 0 |
| 06/06/2012 | AU\$ / R On 17-September-12 | 8.24 | C | Foreign Exchange Future | 0.32700 | 0.30200 | 0 |
| 06/06/2012 | AU\$ / R On 17-September-12 | 8.24 | P | Foreign Exchange Future | 0.25700 | 0.26200 | 0 |
| 06/06/2012 | AU\$ / R On 17-September-12 | 8.29 | C | Foreign Exchange Future | 0.30200 | 0.27800 | 0 |
| 06/06/2012 | AU\$ / R On 17-September-12 | 8.29 | P | Foreign Exchange Future | 0.28200 | 0.28800 | 0 |
| 06/06/2012 | AU\$ / R On 18-March-13 | 8.32 | C | Foreign Exchange Future | 0.53100 | 0.00000 | 0 |
| 06/06/2012 | AU\$ / R On 18-March-13 | 8.32 | P | Foreign Exchange Future | 0.45000 | 0.00000 | 0 |
| 06/06/2012 | AU\$ / R On 18-March-13 | 8.37 | C | Foreign Exchange Future | 0.50900 | 0.00000 | 0 |
| 06/06/2012 | AU\$ / R On 18-March-13 | 8.37 | P | Foreign Exchange Future | 0.47800 | 0.00000 | 0 |
| 06/06/2012 | AU\$ / R On 18-March-13 | 8.42 | C | Foreign Exchange Future | 0.48800 | 0.00000 | 0 |
| 06/06/2012 | AU\$ / R On 18-March-13 | 8.42 | P | Foreign Exchange Future | 0.50700 | 0.00000 | 0 |
| 06/06/2012 | CAD/ R On 14-December-12 | | | Foreign Exchange Future | 8.27310 | 8.31490 | 0 |
| 06/06/2012 | CAD/ R On 17-September-12 | 7.66 | C | Foreign Exchange Future | 0.58700 | 0.62700 | 0 |
| 06/06/2012 | CAD/ R On 17-September-12 | 7.66 | P | Foreign Exchange Future | 0.05700 | 0.05300 | 0 |
| 06/06/2012 | CAD/ R On 17-September-12 | 7.71 | C | Foreign Exchange Future | 0.54700 | 0.58500 | 0 |
| 06/06/2012 | CAD/ R On 17-September-12 | 7.71 | P | Foreign Exchange Future | 0.06700 | 0.06100 | 0 |
| 06/06/2012 | CAD/ R On 14-December-12 | 7.75 | C | Foreign Exchange Future | 0.65000 | 0.68400 | 0 |
| 06/06/2012 | CAD/ R On 14-December-12 | 7.75 | P | Foreign Exchange Future | 0.13100 | 0.12300 | 0 |
| 06/06/2012 | CAD/ R On 17-September-12 | 7.76 | C | Foreign Exchange Future | 0.50700 | 0.54500 | 0 |
| 06/06/2012 | CAD/ R On 17-September-12 | 7.76 | P | Foreign Exchange Future | 0.07700 | 0.07100 | 0 |
| 06/06/2012 | CAD/ R On 14-December-12 | 7.80 | C | Foreign Exchange Future | 0.61400 | 0.64600 | 0 |
| 06/06/2012 | CAD/ R On 14-December-12 | 7.80 | P | Foreign Exchange Future | 0.14500 | 0.13500 | 0 |
| 06/06/2012 | CAD/ R On 14-December-12 | 7.85 | C | Foreign Exchange Future | 0.57900 | 0.61000 | 0 |
| 06/06/2012 | CAD/ R On 14-December-12 | 7.85 | P | Foreign Exchange Future | 0.16000 | 0.14900 | 0 |
| 06/06/2012 | CAD/ R On 18-June-12 | 8.10 | C | Foreign Exchange Future | 0.07800 | 0.10900 | 0 |
| 06/06/2012 | CAD/ R On 18-June-12 | 8.10 | P | Foreign Exchange Future | 0.08200 | 0.06700 | 0 |
| 06/06/2012 | CAD/ R On 18-June-12 | 8.15 | C | Foreign Exchange Future | 0.05900 | 0.08200 | 0 |
| 06/06/2012 | CAD/ R On 18-June-12 | 8.15 | P | Foreign Exchange Future | 0.11300 | 0.09000 | 0 |
| 06/06/2012 | CAD/ R On 18-June-12 | 8.20 | C | Foreign Exchange Future | 0.04400 | 0.06300 | 0 |
| 06/06/2012 | CAD/ R On 18-June-12 | 8.20 | P | Foreign Exchange Future | 0.14800 | 0.12100 | 0 |
| 06/06/2012 | CF CANDO CAAZ On 18-June-12 | | | Can-Do Future | 0.35220 | 0.41820 | 2,835 |
| 06/06/2012 | CF CANDO CABA On 18-June-12 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 06/06/2012 | CF CANDO CABB On 18-June-12 | | | Can-Do Future | 0.00050 | 0.00060 | 8,000 |
| 06/06/2012 | CF CANDO CABC On 18-June-12 | | | Can-Do Future | 0.02680 | 0.02350 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/06/2012 | CF CANDO CABD On 18-June-12 | | | Can-Do Future | 0.00000 | 0.00000 | 16,000 |
| 06/06/2012 | CHF / R On 14-December-12 | | | Foreign Exchange Future | 8.97180 | 9.04970 | 0 |
| 06/06/2012 | CHF / R On 14-December-12 | 8.46 | C | Foreign Exchange Future | 0.76600 | 0.83000 | 0 |
| 06/06/2012 | CHF / R On 14-December-12 | 8.46 | P | Foreign Exchange Future | 0.25000 | 0.23600 | 0 |
| 06/06/2012 | CHF / R On 14-December-12 | 8.51 | C | Foreign Exchange Future | 0.73600 | 0.79900 | 0 |
| 06/06/2012 | CHF / R On 14-December-12 | 8.51 | P | Foreign Exchange Future | 0.27000 | 0.25500 | 0 |
| 06/06/2012 | CHF / R On 14-December-12 | 8.56 | C | Foreign Exchange Future | 0.70700 | 0.76800 | 0 |
| 06/06/2012 | CHF / R On 14-December-12 | 8.56 | P | Foreign Exchange Future | 0.29100 | 0.27400 | 0 |
| 06/06/2012 | CHF / R On 17-September-12 | 8.70 | C | Foreign Exchange Future | 0.40800 | 0.46000 | 0 |
| 06/06/2012 | CHF / R On 17-September-12 | 8.70 | P | Foreign Exchange Future | 0.26700 | 0.24000 | 0 |
| 06/06/2012 | CHF / R On 17-September-12 | 8.75 | C | Foreign Exchange Future | 0.38500 | 0.43500 | 0 |
| 06/06/2012 | CHF / R On 17-September-12 | 8.75 | P | Foreign Exchange Future | 0.29400 | 0.26500 | 0 |
| 06/06/2012 | CHF / R On 17-September-12 | 8.80 | C | Foreign Exchange Future | 0.36400 | 0.41100 | 0 |
| 06/06/2012 | CHF / R On 17-September-12 | 8.80 | P | Foreign Exchange Future | 0.32300 | 0.29100 | 0 |
| 06/06/2012 | CHF / R On 18-June-12 | 9.05 | C | Foreign Exchange Future | 0.02200 | 0.04200 | 0 |
| 06/06/2012 | CHF / R On 18-June-12 | 9.05 | P | Foreign Exchange Future | 0.36700 | 0.31000 | 0 |
| 06/06/2012 | CHF / R On 18-June-12 | 9.10 | C | Foreign Exchange Future | 0.01700 | 0.03500 | 0 |
| 06/06/2012 | CHF / R On 18-June-12 | 9.10 | P | Foreign Exchange Future | 0.41200 | 0.35300 | 0 |
| 06/06/2012 | CHF / R On 18-June-12 | 9.15 | C | Foreign Exchange Future | 0.01400 | 0.02800 | 0 |
| 06/06/2012 | CHF / R On 18-June-12 | 9.15 | P | Foreign Exchange Future | 0.45900 | 0.39600 | 0 |
| 06/06/2012 | NZ\$ / R On 14-December-12 | | | Foreign Exchange Future | 6.50880 | 6.48000 | 0 |
| 06/06/2012 | NZ\$ / R On 17-September-12 | 6.19 | C | Foreign Exchange Future | 0.35500 | 0.34000 | 0 |
| 06/06/2012 | NZ\$ / R On 17-September-12 | 6.19 | P | Foreign Exchange Future | 0.08300 | 0.09500 | 0 |
| 06/06/2012 | NZ\$ / R On 17-September-12 | 6.24 | C | Foreign Exchange Future | 0.32100 | 0.30700 | 0 |
| 06/06/2012 | NZ\$ / R On 17-September-12 | 6.24 | P | Foreign Exchange Future | 0.09900 | 0.11200 | 0 |
| 06/06/2012 | NZ\$ / R On 18-June-12 | 6.25 | C | Foreign Exchange Future | 0.17600 | 0.15700 | 0 |
| 06/06/2012 | NZ\$ / R On 18-June-12 | 6.25 | P | Foreign Exchange Future | 0.02200 | 0.02900 | 0 |
| 06/06/2012 | NZ\$ / R On 14-December-12 | 6.29 | C | Foreign Exchange Future | 0.42200 | 0.40600 | 0 |
| 06/06/2012 | NZ\$ / R On 14-December-12 | 6.29 | P | Foreign Exchange Future | 0.20100 | 0.21300 | 0 |
| 06/06/2012 | NZ\$ / R On 17-September-12 | 6.29 | C | Foreign Exchange Future | 0.28900 | 0.27600 | 0 |
| 06/06/2012 | NZ\$ / R On 17-September-12 | 6.29 | P | Foreign Exchange Future | 0.11700 | 0.13100 | 0 |
| 06/06/2012 | NZ\$ / R On 18-June-12 | 6.30 | C | Foreign Exchange Future | 0.13800 | 0.12200 | 0 |
| 06/06/2012 | NZ\$ / R On 18-June-12 | 6.30 | P | Foreign Exchange Future | 0.03400 | 0.04400 | 0 |
| 06/06/2012 | NZ\$ / R On 14-December-12 | 6.34 | C | Foreign Exchange Future | 0.39400 | 0.37900 | 0 |
| 06/06/2012 | NZ\$ / R On 14-December-12 | 6.34 | P | Foreign Exchange Future | 0.22300 | 0.23600 | 0 |
| 06/06/2012 | NZ\$ / R On 18-June-12 | 6.35 | C | Foreign Exchange Future | 0.10500 | 0.09200 | 0 |
| 06/06/2012 | NZ\$ / R On 18-June-12 | 6.35 | P | Foreign Exchange Future | 0.05100 | 0.06400 | 0 |
| 06/06/2012 | NZ\$ / R On 14-December-12 | 6.39 | C | Foreign Exchange Future | 0.36700 | 0.35300 | 0 |
| 06/06/2012 | NZ\$ / R On 14-December-12 | 6.39 | P | Foreign Exchange Future | 0.24600 | 0.26000 | 0 |
| 06/06/2012 | YUAN/R On 14-December-12 | | | Foreign Exchange Future | 1.34270 | 1.35790 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------------|
| 06/06/2012 | YUAN/R On 18-June-12 | 1.10 | C | Foreign Exchange Future | 0.21360 | 0.22830 | 0 |
| 06/06/2012 | YUAN/R On 18-June-12 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/06/2012 | YUAN/R On 18-June-12 | 1.15 | C | Foreign Exchange Future | 0.16370 | 0.17830 | 0 |
| 06/06/2012 | YUAN/R On 18-June-12 | 1.15 | P | Foreign Exchange Future | 0.00010 | 0.00000 | 0 |
| 06/06/2012 | YUAN/R On 17-September-12 | 1.16 | C | Foreign Exchange Future | 0.17330 | 0.18760 | 0 |
| 06/06/2012 | YUAN/R On 17-September-12 | 1.16 | P | Foreign Exchange Future | 0.00530 | 0.00480 | 0 |
| 06/06/2012 | YUAN/R On 14-December-12 | 1.18 | C | Foreign Exchange Future | 0.18080 | 0.19400 | 0 |
| 06/06/2012 | YUAN/R On 14-December-12 | 1.18 | P | Foreign Exchange Future | 0.01610 | 0.01410 | 0 |
| 06/06/2012 | YUAN/R On 18-June-12 | 1.20 | C | Foreign Exchange Future | 0.11390 | 0.12870 | 0 |
| 06/06/2012 | YUAN/R On 18-June-12 | 1.20 | P | Foreign Exchange Future | 0.00030 | 0.00040 | 0 |
| 06/06/2012 | YUAN/R On 17-September-12 | 1.21 | C | Foreign Exchange Future | 0.13010 | 0.14330 | 0 |
| 06/06/2012 | YUAN/R On 17-September-12 | 1.21 | P | Foreign Exchange Future | 0.01210 | 0.01050 | 0 |
| 06/06/2012 | YUAN/R On 14-December-12 | 1.23 | C | Foreign Exchange Future | 0.14370 | 0.15560 | 0 |
| 06/06/2012 | YUAN/R On 14-December-12 | 1.23 | P | Foreign Exchange Future | 0.02900 | 0.02570 | 0 |
| 06/06/2012 | YUAN/R On 17-September-12 | 1.26 | C | Foreign Exchange Future | 0.09410 | 0.10560 | 0 |
| 06/06/2012 | YUAN/R On 17-September-12 | 1.26 | P | Foreign Exchange Future | 0.02610 | 0.02280 | 0 |
| 06/06/2012 | YUAN/R On 14-December-12 | 1.28 | C | Foreign Exchange Future | 0.11250 | 0.12260 | 0 |
| 06/06/2012 | YUAN/R On 14-December-12 | 1.28 | P | Foreign Exchange Future | 0.04780 | 0.04270 | 0 |
| Futures Open Interest | | | | | | | 652,050.00 |
| Options Open Interest | | | | | | | 394,140.00 |
| Total | | | | | | | 1,046,190.00 |