



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 05/12/2012 To: 05/12/2012

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | \$ / R On 14-December-15 |        |              | Foreign Exchange Future | 10.02810  | 10.07450                        | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 7.65   | C            | Foreign Exchange Future | 1.13350   | 1.17941                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00001                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 7.70   | C            | Foreign Exchange Future | 1.08350   | 1.12941                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00001                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 7.75   | C            | Foreign Exchange Future | 1.03350   | 1.07941                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00001                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 7.80   | C            | Foreign Exchange Future | 0.98351   | 1.02942                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 7.80   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 43,500        |
| 05/12/2012 | \$ / R On 18-March-13    | 7.90   | C            | Foreign Exchange Future | 1.01306   | 1.06012                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 7.90   | P            | Foreign Exchange Future | 0.01086   | 0.01122                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 7.95   | C            | Foreign Exchange Future | 0.96479   | 1.01191                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 7.95   | P            | Foreign Exchange Future | 0.01259   | 0.01301                         | 0             |
| 05/12/2012 | \$ / R On 12-December-14 | 8.00   | C            | Foreign Exchange Future | 1.59984   | 1.63244                         | 200           |
| 05/12/2012 | \$ / R On 12-December-14 | 8.00   | P            | Foreign Exchange Future | 0.22564   | 0.21374                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 8.05   | C            | Foreign Exchange Future | 0.73355   | 0.77947                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 8.05   | P            | Foreign Exchange Future | 0.00005   | 0.00007                         | 20,000        |
| 05/12/2012 | \$ / R On 18-March-13    | 8.10   | C            | Foreign Exchange Future | 0.82348   | 0.86977                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 8.10   | P            | Foreign Exchange Future | 0.02128   | 0.02087                         | 180           |
| 05/12/2012 | \$ / R On 14-December-12 | 8.25   | C            | Foreign Exchange Future | 0.53401   | 0.57986                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 8.25   | P            | Foreign Exchange Future | 0.00051   | 0.00046                         | 2,500         |
| 05/12/2012 | \$ / R On 18-March-13    | 8.30   | C            | Foreign Exchange Future | 0.64488   | 0.68990                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 8.30   | P            | Foreign Exchange Future | 0.04268   | 0.04100                         | 3,000         |
| 05/12/2012 | \$ / R On 14-December-12 | 8.32   | C            | Foreign Exchange Future | 0.46454   | 0.51034                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 8.32   | P            | Foreign Exchange Future | 0.00104   | 0.00094                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 8.35   | C            | Foreign Exchange Future | 0.43492   | 0.48067                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | \$ / R On 14-December-12 | 8.35   | P            | Foreign Exchange Future | 0.00142   | 0.00127                         | 400           |
| 05/12/2012 | \$ / R On 18-March-13    | 8.40   | C            | Foreign Exchange Future | 0.56093   | 0.00000                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 8.40   | P            | Foreign Exchange Future | 0.05873   | 0.00000                         | 3,000         |
| 05/12/2012 | \$ / R On 12-December-14 | 8.45   | C            | Foreign Exchange Future | 1.28258   | 1.30781                         | 0             |
| 05/12/2012 | \$ / R On 12-December-14 | 8.45   | P            | Foreign Exchange Future | 0.35838   | 0.33911                         | 0             |
| 05/12/2012 | \$ / R On 12-December-14 | 8.50   | C            | Foreign Exchange Future | 1.25292   | 1.27778                         | 0             |
| 05/12/2012 | \$ / R On 12-December-14 | 8.50   | P            | Foreign Exchange Future | 0.37872   | 0.35908                         | 0             |
| 05/12/2012 | \$ / R On 12-December-14 | 8.55   | C            | Foreign Exchange Future | 1.22389   | 1.24839                         | 0             |
| 05/12/2012 | \$ / R On 12-December-14 | 8.55   | P            | Foreign Exchange Future | 0.39969   | 0.37969                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 8.60   | C            | Foreign Exchange Future | 0.41653   | 0.45396                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 8.60   | P            | Foreign Exchange Future | 0.11433   | 0.10506                         | 4,500         |
| 05/12/2012 | \$ / R On 18-March-13    | 8.70   | C            | Foreign Exchange Future | 0.35572   | 0.39057                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 8.70   | P            | Foreign Exchange Future | 0.15352   | 0.14167                         | 0             |
| 05/12/2012 | \$ / R On 14-June-13     | 8.74   | C            | Foreign Exchange Future | 0.49946   | 0.53161                         | 0             |
| 05/12/2012 | \$ / R On 14-June-13     | 8.74   | P            | Foreign Exchange Future | 0.23116   | 0.21611                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 8.75   | C            | Foreign Exchange Future | 0.79898   | 0.81871                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 8.75   | P            | Foreign Exchange Future | 0.32578   | 0.30091                         | 750           |
| 05/12/2012 | \$ / R On 14-June-13     | 8.76   | C            | Foreign Exchange Future | 0.48908   | 0.52080                         | 0             |
| 05/12/2012 | \$ / R On 14-June-13     | 8.76   | P            | Foreign Exchange Future | 0.24078   | 0.22530                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 8.80   | C            | Foreign Exchange Future | 0.05757   | 0.08929                         | 1,000         |
| 05/12/2012 | \$ / R On 14-December-12 | 8.80   | P            | Foreign Exchange Future | 0.07407   | 0.05989                         | 300           |
| 05/12/2012 | \$ / R On 14-December-12 | 8.82   | C            | Foreign Exchange Future | 0.04984   | 0.07775                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 8.82   | P            | Foreign Exchange Future | 0.08634   | 0.06835                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 8.85   | C            | Foreign Exchange Future | 0.27742   | 0.30809                         | 200           |
| 05/12/2012 | \$ / R On 18-March-13    | 8.85   | P            | Foreign Exchange Future | 0.22522   | 0.20919                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 8.90   | C            | Foreign Exchange Future | 0.72670   | 0.74136                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 8.90   | P            | Foreign Exchange Future | 0.40350   | 0.37356                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 8.93   | C            | Foreign Exchange Future | 0.71412   | 0.72836                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 8.93   | P            | Foreign Exchange Future | 0.41882   | 0.38846                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 8.98   | C            | Foreign Exchange Future | 0.69224   | 0.70574                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 8.98   | P            | Foreign Exchange Future | 0.44694   | 0.41584                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 9.00   | C            | Foreign Exchange Future | 0.68282   | 0.69602                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 9.00   | P            | Foreign Exchange Future | 0.45962   | 0.42822                         | 750           |
| 05/12/2012 | \$ / R On 14-December-12 | 9.01   | C            | Foreign Exchange Future | 0.01105   | 0.02047                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12 | 9.01   | P            | Foreign Exchange Future | 0.23755   | 0.20107                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 9.03   | C            | Foreign Exchange Future | 0.67116   | 0.68398                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13 | 9.03   | P            | Foreign Exchange Future | 0.47586   | 0.44408                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13    | 9.10   | C            | Foreign Exchange Future | 0.18581   | 0.20778                         | 10,000        |
| 05/12/2012 | \$ / R On 18-March-13    | 9.10   | P            | Foreign Exchange Future | 0.38361   | 0.35888                         | 0             |
| 05/12/2012 | \$ / R On 14-December-15 | 9.15   | C            | Foreign Exchange Future | 1.54721   | 1.56494                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | \$ / R On 14-December-15  | 9.15   | P            | Foreign Exchange Future | 0.66911   | 0.64044                         | 0             |
| 05/12/2012 | \$ / R On 14-December-15  | 9.20   | C            | Foreign Exchange Future | 1.52481   | 1.54267                         | 0             |
| 05/12/2012 | \$ / R On 14-December-15  | 9.20   | P            | Foreign Exchange Future | 0.69671   | 0.66817                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12  | 9.23   | C            | Foreign Exchange Future | 0.00172   | 0.00399                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12  | 9.23   | P            | Foreign Exchange Future | 0.44822   | 0.40459                         | 0             |
| 05/12/2012 | \$ / R On 14-December-15  | 9.25   | C            | Foreign Exchange Future | 1.50292   | 1.52092                         | 0             |
| 05/12/2012 | \$ / R On 14-December-15  | 9.25   | P            | Foreign Exchange Future | 0.72482   | 0.69642                         | 0             |
| 05/12/2012 | \$ / R On 14-June-13      | 9.30   | C            | Foreign Exchange Future | 0.28143   | 0.30192                         | 0             |
| 05/12/2012 | \$ / R On 14-June-13      | 9.30   | P            | Foreign Exchange Future | 0.57313   | 0.54642                         | 300           |
| 05/12/2012 | \$ / R On 18-March-13     | 9.35   | C            | Foreign Exchange Future | 0.12670   | 0.14304                         | 200           |
| 05/12/2012 | \$ / R On 18-March-13     | 9.35   | P            | Foreign Exchange Future | 0.57450   | 0.54414                         | 0             |
| 05/12/2012 | \$ / R On 14-June-13      | 9.40   | C            | Foreign Exchange Future | 0.25555   | 0.27450                         | 300           |
| 05/12/2012 | \$ / R On 14-June-13      | 9.40   | P            | Foreign Exchange Future | 0.64725   | 0.61900                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13     | 9.41   | C            | Foreign Exchange Future | 0.11617   | 0.00000                         | 2,000         |
| 05/12/2012 | \$ / R On 18-March-13     | 9.41   | P            | Foreign Exchange Future | 0.62397   | 0.00000                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13     | 9.45   | C            | Foreign Exchange Future | 0.10973   | 0.00000                         | 1,000         |
| 05/12/2012 | \$ / R On 18-March-13     | 9.45   | P            | Foreign Exchange Future | 0.65753   | 0.00000                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13     | 9.50   | C            | Foreign Exchange Future | 0.10229   | 0.11575                         | 3,500         |
| 05/12/2012 | \$ / R On 18-March-13     | 9.50   | P            | Foreign Exchange Future | 0.70009   | 0.66685                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13     | 9.55   | C            | Foreign Exchange Future | 0.09546   | 0.10814                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13     | 9.55   | P            | Foreign Exchange Future | 0.74326   | 0.70924                         | 0             |
| 05/12/2012 | \$ / R On 12-December-14  | 9.60   | C            | Foreign Exchange Future | 0.78325   | 0.80070                         | 0             |
| 05/12/2012 | \$ / R On 12-December-14  | 9.60   | P            | Foreign Exchange Future | 1.00905   | 0.98200                         | 0             |
| 05/12/2012 | \$ / R On 16-September-13 | 9.64   | C            | Foreign Exchange Future | 0.33554   | 0.35022                         | 0             |
| 05/12/2012 | \$ / R On 16-September-13 | 9.64   | P            | Foreign Exchange Future | 0.85544   | 0.82282                         | 0             |
| 05/12/2012 | \$ / R On 16-September-13 | 9.65   | C            | Foreign Exchange Future | 0.33323   | 0.34782                         | 0             |
| 05/12/2012 | \$ / R On 16-September-13 | 9.65   | P            | Foreign Exchange Future | 0.86313   | 0.83042                         | 0             |
| 05/12/2012 | \$ / R On 16-September-13 | 9.66   | C            | Foreign Exchange Future | 0.33095   | 0.34545                         | 0             |
| 05/12/2012 | \$ / R On 16-September-13 | 9.66   | P            | Foreign Exchange Future | 0.87085   | 0.83805                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13  | 9.69   | C            | Foreign Exchange Future | 0.45063   | 0.45779                         | 750           |
| 05/12/2012 | \$ / R On 13-December-13  | 9.69   | P            | Foreign Exchange Future | 0.91743   | 0.87999                         | 0             |
| 05/12/2012 | \$ / R On 14-June-13      | 9.70   | C            | Foreign Exchange Future | 0.19409   | 0.20909                         | 300           |
| 05/12/2012 | \$ / R On 14-June-13      | 9.70   | P            | Foreign Exchange Future | 0.88579   | 0.85359                         | 0             |
| 05/12/2012 | \$ / R On 14-June-13      | 9.85   | C            | Foreign Exchange Future | 0.17059   | 0.18399                         | 500           |
| 05/12/2012 | \$ / R On 14-June-13      | 9.85   | P            | Foreign Exchange Future | 1.01229   | 0.97849                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13     | 10.00  | C            | Foreign Exchange Future | 0.05361   | 0.06142                         | 21,000        |
| 05/12/2012 | \$ / R On 18-March-13     | 10.00  | P            | Foreign Exchange Future | 1.15141   | 1.11252                         | 0             |
| 05/12/2012 | \$ / R On 16-September-13 | 10.20  | C            | Foreign Exchange Future | 0.23307   | 0.24381                         | 500           |
| 05/12/2012 | \$ / R On 16-September-13 | 10.20  | P            | Foreign Exchange Future | 1.31297   | 1.27641                         | 0             |
| 05/12/2012 | \$ / R On 13-December-13  | 10.27  | C            | Foreign Exchange Future | 0.32926   | 0.33379                         | 750           |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | \$ / R On 13-December-13      | 10.27  | P            | Foreign Exchange Future | 1.37606   | 1.33599                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12      | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00001                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12      | 10.40  | P            | Foreign Exchange Future | 1.61650   | 1.57061                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13         | 10.55  | C            | Foreign Exchange Future | 0.02971   | 0.03442                         | 250           |
| 05/12/2012 | \$ / R On 18-March-13         | 10.55  | P            | Foreign Exchange Future | 1.67751   | 1.63552                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13         | 10.85  | C            | Foreign Exchange Future | 0.02212   | 0.02606                         | 250           |
| 05/12/2012 | \$ / R On 18-March-13         | 10.85  | P            | Foreign Exchange Future | 1.96992   | 1.92716                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13         | 11.00  | C            | Foreign Exchange Future | 0.01904   | 0.00000                         | 0             |
| 05/12/2012 | \$ / R On 18-March-13         | 11.00  | P            | Foreign Exchange Future | 2.11684   | 0.00000                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12      | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | \$ / R On 14-December-12      | 11.10  | P            | Foreign Exchange Future | 2.31650   | 2.27060                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-June-13     |        |              | Foreign Exchange Future | 9.00830   | 9.05580                         | 10            |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 7.82   | C            | Foreign Exchange Future | 0.96031   | 1.00632                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 7.82   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 7.87   | C            | Foreign Exchange Future | 0.91031   | 0.95632                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 7.87   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 7.92   | C            | Foreign Exchange Future | 0.86031   | 0.90632                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 7.92   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 8.30   | C            | Foreign Exchange Future | 0.48403   | 0.52999                         | 158           |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 8.30   | P            | Foreign Exchange Future | 0.00053   | 0.00049                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 8.59   | C            | Foreign Exchange Future | 0.20625   | 0.24946                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 8.59   | P            | Foreign Exchange Future | 0.01275   | 0.00996                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 8.60   | C            | Foreign Exchange Future | 0.19755   | 0.24049                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 8.60   | P            | Foreign Exchange Future | 0.01405   | 0.01099                         | 0             |
| 05/12/2012 | \$ / R MAXI On 18-March-13    | 8.69   | C            | Foreign Exchange Future | 0.36149   | 0.39668                         | 0             |
| 05/12/2012 | \$ / R MAXI On 18-March-13    | 8.69   | P            | Foreign Exchange Future | 0.14929   | 0.13768                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-June-13     | 8.74   | C            | Foreign Exchange Future | 0.49946   | 0.53181                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-June-13     | 8.74   | P            | Foreign Exchange Future | 0.23116   | 0.21601                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-June-13     | 8.75   | C            | Foreign Exchange Future | 0.49424   | 0.52637                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-June-13     | 8.75   | P            | Foreign Exchange Future | 0.23594   | 0.22057                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-June-13     | 8.76   | C            | Foreign Exchange Future | 0.48908   | 0.52099                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-June-13     | 8.76   | P            | Foreign Exchange Future | 0.24078   | 0.22519                         | 0             |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 8.80   | C            | Foreign Exchange Future | 0.05757   | 0.08859                         | 158           |
| 05/12/2012 | \$ / R MAXI On 14-December-12 | 8.80   | P            | Foreign Exchange Future | 0.07407   | 0.05909                         | 0             |
| 05/12/2012 | \$ / R MAXI On 18-March-13    | 9.02   | C            | Foreign Exchange Future | 0.21067   | 0.23477                         | 97            |
| 05/12/2012 | \$ / R MAXI On 18-March-13    | 9.02   | P            | Foreign Exchange Future | 0.32847   | 0.30577                         | 0             |
| 05/12/2012 | £ / R On 13-December-13       |        |              | Foreign Exchange Future | 14.83120  | 14.91370                        | 0             |
| 05/12/2012 | £ / R On 14-June-13           | 12.00  | C            | Foreign Exchange Future | 2.51128   | 2.59661                         | 0             |
| 05/12/2012 | £ / R On 14-June-13           | 12.00  | P            | Foreign Exchange Future | 0.01688   | 0.01461                         | 699           |
| 05/12/2012 | £ / R On 14-December-12       | 12.25  | C            | Foreign Exchange Future | 1.89011   | 1.97471                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | £ / R On 14-December-12 | 12.25  | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 11,100        |
| 05/12/2012 | £ / R On 14-December-12 | 12.40  | C            | Foreign Exchange Future | 1.73981   | 1.82441                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 12.40  | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 12.45  | C            | Foreign Exchange Future | 1.68981   | 1.77441                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 12.45  | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 12.50  | C            | Foreign Exchange Future | 1.63981   | 1.72441                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 12.50  | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 13.00  | C            | Foreign Exchange Future | 1.54177   | 1.62450                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 13.00  | P            | Foreign Exchange Future | 0.04737   | 0.04250                         | 699           |
| 05/12/2012 | £ / R On 18-March-13    | 13.34  | C            | Foreign Exchange Future | 1.03702   | 1.11354                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.34  | P            | Foreign Exchange Future | 0.04922   | 0.03944                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.35  | C            | Foreign Exchange Future | 1.02809   | 1.10441                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.35  | P            | Foreign Exchange Future | 0.05029   | 0.04031                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.36  | C            | Foreign Exchange Future | 1.01918   | 1.09530                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.36  | P            | Foreign Exchange Future | 0.05138   | 0.04120                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 13.37  | C            | Foreign Exchange Future | 0.77076   | 0.85510                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 13.37  | P            | Foreign Exchange Future | 0.00066   | 0.00040                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 13.45  | C            | Foreign Exchange Future | 0.69124   | 0.77540                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 13.45  | P            | Foreign Exchange Future | 0.00114   | 0.00070                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.53  | C            | Foreign Exchange Future | 0.87117   | 0.94338                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.53  | P            | Foreign Exchange Future | 0.07337   | 0.05928                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 13.55  | C            | Foreign Exchange Future | 0.59240   | 0.67610                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 13.55  | P            | Foreign Exchange Future | 0.00230   | 0.00140                         | 100           |
| 05/12/2012 | £ / R On 18-March-13    | 13.70  | C            | Foreign Exchange Future | 0.73355   | 0.79804                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.70  | P            | Foreign Exchange Future | 0.10575   | 0.08394                         | 200           |
| 05/12/2012 | £ / R On 14-June-13     | 13.79  | C            | Foreign Exchange Future | 0.90355   | 0.96256                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 13.79  | P            | Foreign Exchange Future | 0.19915   | 0.17056                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 13.80  | C            | Foreign Exchange Future | 0.89665   | 0.95533                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 13.80  | P            | Foreign Exchange Future | 0.20225   | 0.17333                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 13.81  | C            | Foreign Exchange Future | 0.89015   | 0.94813                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 13.81  | P            | Foreign Exchange Future | 0.20575   | 0.17613                         | 0             |
| 05/12/2012 | £ / R On 18-March-13    | 13.90  | C            | Foreign Exchange Future | 0.59407   | 0.65070                         | 200           |
| 05/12/2012 | £ / R On 18-March-13    | 13.90  | P            | Foreign Exchange Future | 0.16627   | 0.13660                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 13.95  | C            | Foreign Exchange Future | 0.22202   | 0.29512                         | 11,100        |
| 05/12/2012 | £ / R On 14-December-12 | 13.95  | P            | Foreign Exchange Future | 0.03192   | 0.02042                         | 0             |
| 05/12/2012 | £ / R On 14-December-12 | 14.20  | C            | Foreign Exchange Future | 0.06616   | 0.10815                         | 100           |
| 05/12/2012 | £ / R On 14-December-12 | 14.20  | P            | Foreign Exchange Future | 0.12606   | 0.08345                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 14.34  | C            | Foreign Exchange Future | 0.59696   | 0.63725                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 14.34  | P            | Foreign Exchange Future | 0.44256   | 0.39525                         | 0             |
| 05/12/2012 | £ / R On 14-June-13     | 14.40  | C            | Foreign Exchange Future | 0.56984   | 0.60847                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | £ / R On 14-June-13      | 14.40  | P            | Foreign Exchange Future | 0.47544   | 0.42647                         | 0             |
| 05/12/2012 | £ / R On 14-June-13      | 14.65  | C            | Foreign Exchange Future | 0.47198   | 0.50215                         | 0             |
| 05/12/2012 | £ / R On 14-June-13      | 14.65  | P            | Foreign Exchange Future | 0.62758   | 0.57015                         | 200           |
| 05/12/2012 | £ / R On 16-September-13 | 14.74  | C            | Foreign Exchange Future | 0.66189   | 0.69040                         | 0             |
| 05/12/2012 | £ / R On 16-September-13 | 14.74  | P            | Foreign Exchange Future | 0.73209   | 0.67320                         | 0             |
| 05/12/2012 | £ / R On 16-September-13 | 14.75  | C            | Foreign Exchange Future | 0.65823   | 0.68647                         | 0             |
| 05/12/2012 | £ / R On 16-September-13 | 14.75  | P            | Foreign Exchange Future | 0.73843   | 0.67927                         | 0             |
| 05/12/2012 | £ / R On 16-September-13 | 14.76  | C            | Foreign Exchange Future | 0.65460   | 0.68265                         | 0             |
| 05/12/2012 | £ / R On 16-September-13 | 14.76  | P            | Foreign Exchange Future | 0.74480   | 0.68545                         | 0             |
| 05/12/2012 | £ / R On 14-June-13      | 14.80  | C            | Foreign Exchange Future | 0.42303   | 0.44997                         | 200           |
| 05/12/2012 | £ / R On 14-June-13      | 14.80  | P            | Foreign Exchange Future | 0.72863   | 0.66797                         | 0             |
| 05/12/2012 | £ / R On 13-December-13  | 14.89  | C            | Foreign Exchange Future | 0.81357   | 0.82681                         | 0             |
| 05/12/2012 | £ / R On 13-December-13  | 14.89  | P            | Foreign Exchange Future | 0.87237   | 0.80311                         | 0             |
| 05/12/2012 | £ / R On 13-December-13  | 14.90  | C            | Foreign Exchange Future | 0.80993   | 0.82306                         | 0             |
| 05/12/2012 | £ / R On 13-December-13  | 14.90  | P            | Foreign Exchange Future | 0.87873   | 0.80936                         | 0             |
| 05/12/2012 | £ / R On 13-December-13  | 14.91  | C            | Foreign Exchange Future | 0.80630   | 0.81930                         | 0             |
| 05/12/2012 | £ / R On 13-December-13  | 14.91  | P            | Foreign Exchange Future | 0.88510   | 0.81560                         | 0             |
| 05/12/2012 | £ / R On 14-June-13      | 15.30  | C            | Foreign Exchange Future | 0.29702   | 0.31584                         | 200           |
| 05/12/2012 | £ / R On 14-June-13      | 15.30  | P            | Foreign Exchange Future | 1.10262   | 1.03384                         | 0             |
| 05/12/2012 | ¥ / R On 18-March-13     |        |              | Foreign Exchange Future | 0.10860   | 0.10930                         | 1,868         |
| 05/12/2012 | ¥ / R On 14-December-12  | 0.08   | C            | Foreign Exchange Future | 0.02360   | 0.02430                         | 0             |
| 05/12/2012 | ¥ / R On 14-December-12  | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | ¥ / R On 18-March-13     | 0.09   | C            | Foreign Exchange Future | 0.01864   | 0.01934                         | 0             |
| 05/12/2012 | ¥ / R On 18-March-13     | 0.09   | P            | Foreign Exchange Future | 0.00004   | 0.00004                         | 0             |
| 05/12/2012 | ¥ / R On 14-December-12  | 0.09   | C            | Foreign Exchange Future | 0.01360   | 0.01430                         | 0             |
| 05/12/2012 | ¥ / R On 14-December-12  | 0.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | ¥ / R On 18-March-13     | 0.10   | C            | Foreign Exchange Future | 0.00915   | 0.00984                         | 0             |
| 05/12/2012 | ¥ / R On 18-March-13     | 0.10   | P            | Foreign Exchange Future | 0.00055   | 0.00054                         | 0             |
| 05/12/2012 | ¥ / R On 14-December-12  | 0.10   | C            | Foreign Exchange Future | 0.00365   | 0.00434                         | 0             |
| 05/12/2012 | ¥ / R On 14-December-12  | 0.10   | P            | Foreign Exchange Future | 0.00005   | 0.00004                         | 0             |
| 05/12/2012 | ¥ / R On 18-March-13     | 0.11   | C            | Foreign Exchange Future | 0.00274   | 0.00318                         | 0             |
| 05/12/2012 | ¥ / R On 18-March-13     | 0.11   | P            | Foreign Exchange Future | 0.00414   | 0.00388                         | 0             |
| 05/12/2012 | € / R On 13-December-13  |        |              | Foreign Exchange Future | 12.10820  | 12.18260                        | 435           |
| 05/12/2012 | € / R On 14-December-12  | 9.50   | C            | Foreign Exchange Future | 1.98410   | 2.05850                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,690         |
| 05/12/2012 | € / R On 14-December-12  | 9.85   | C            | Foreign Exchange Future | 1.63410   | 1.70850                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,800        |
| 05/12/2012 | € / R On 14-December-12  | 10.30  | C            | Foreign Exchange Future | 1.18411   | 1.25850                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.30  | P            | Foreign Exchange Future | 0.00001   | 0.00000                         | 375           |
| 05/12/2012 | € / R On 14-December-12  | 10.34  | C            | Foreign Exchange Future | 1.14411   | 1.21851                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | € / R On 14-December-12  | 10.34  | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.39  | C            | Foreign Exchange Future | 1.09412   | 1.16851                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.39  | P            | Foreign Exchange Future | 0.00002   | 0.00001                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.40  | C            | Foreign Exchange Future | 1.08412   | 1.15851                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.40  | P            | Foreign Exchange Future | 0.00002   | 0.00001                         | 750           |
| 05/12/2012 | € / R On 14-December-12  | 10.44  | C            | Foreign Exchange Future | 1.04413   | 1.11852                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.44  | P            | Foreign Exchange Future | 0.00003   | 0.00002                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.80  | C            | Foreign Exchange Future | 0.68464   | 0.75890                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.80  | P            | Foreign Exchange Future | 0.00054   | 0.00040                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.82  | C            | Foreign Exchange Future | 0.66474   | 0.73897                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.82  | P            | Foreign Exchange Future | 0.00064   | 0.00047                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.95  | C            | Foreign Exchange Future | 0.53591   | 0.60984                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 10.95  | P            | Foreign Exchange Future | 0.00181   | 0.00134                         | 100           |
| 05/12/2012 | € / R On 18-March-13     | 10.97  | C            | Foreign Exchange Future | 0.73550   | 0.80186                         | 0             |
| 05/12/2012 | € / R On 18-March-13     | 10.97  | P            | Foreign Exchange Future | 0.05500   | 0.04526                         | 0             |
| 05/12/2012 | € / R On 18-March-13     | 10.99  | C            | Foreign Exchange Future | 0.71845   | 0.78445                         | 0             |
| 05/12/2012 | € / R On 18-March-13     | 10.99  | P            | Foreign Exchange Future | 0.05795   | 0.04785                         | 0             |
| 05/12/2012 | € / R On 18-March-13     | 11.00  | C            | Foreign Exchange Future | 0.70998   | 0.77579                         | 0             |
| 05/12/2012 | € / R On 18-March-13     | 11.00  | P            | Foreign Exchange Future | 0.05948   | 0.04919                         | 1,250         |
| 05/12/2012 | € / R On 18-March-13     | 11.01  | C            | Foreign Exchange Future | 0.70153   | 0.76716                         | 0             |
| 05/12/2012 | € / R On 18-March-13     | 11.01  | P            | Foreign Exchange Future | 0.06103   | 0.05056                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 11.10  | C            | Foreign Exchange Future | 0.38971   | 0.46241                         | 425           |
| 05/12/2012 | € / R On 14-December-12  | 11.10  | P            | Foreign Exchange Future | 0.00561   | 0.00391                         | 0             |
| 05/12/2012 | € / R On 13-December-13  | 11.20  | C            | Foreign Exchange Future | 1.14873   | 1.20240                         | 0             |
| 05/12/2012 | € / R On 13-December-13  | 11.20  | P            | Foreign Exchange Future | 0.24053   | 0.21980                         | 0             |
| 05/12/2012 | € / R On 14-June-13      | 11.24  | C            | Foreign Exchange Future | 0.73058   | 0.78431                         | 0             |
| 05/12/2012 | € / R On 14-June-13      | 11.24  | P            | Foreign Exchange Future | 0.17008   | 0.14631                         | 0             |
| 05/12/2012 | € / R On 14-June-13      | 11.25  | C            | Foreign Exchange Future | 0.72405   | 0.77693                         | 0             |
| 05/12/2012 | € / R On 14-June-13      | 11.25  | P            | Foreign Exchange Future | 0.17355   | 0.14893                         | 0             |
| 05/12/2012 | € / R On 14-June-13      | 11.26  | C            | Foreign Exchange Future | 0.71757   | 0.76959                         | 0             |
| 05/12/2012 | € / R On 14-June-13      | 11.26  | P            | Foreign Exchange Future | 0.17707   | 0.15159                         | 0             |
| 05/12/2012 | € / R On 13-December-13  | 11.44  | C            | Foreign Exchange Future | 0.98956   | 1.03948                         | 0             |
| 05/12/2012 | € / R On 13-December-13  | 11.44  | P            | Foreign Exchange Future | 0.32436   | 0.29988                         | 0             |
| 05/12/2012 | € / R On 13-December-13  | 11.49  | C            | Foreign Exchange Future | 0.95879   | 1.00794                         | 0             |
| 05/12/2012 | € / R On 13-December-13  | 11.49  | P            | Foreign Exchange Future | 0.34359   | 0.31834                         | 0             |
| 05/12/2012 | € / R On 14-December-12  | 11.50  | C            | Foreign Exchange Future | 0.06897   | 0.11543                         | 100           |
| 05/12/2012 | € / R On 14-December-12  | 11.50  | P            | Foreign Exchange Future | 0.08487   | 0.05693                         | 0             |
| 05/12/2012 | € / R On 13-December-13  | 11.54  | C            | Foreign Exchange Future | 0.93103   | 0.97708                         | 0             |
| 05/12/2012 | € / R On 13-December-13  | 11.54  | P            | Foreign Exchange Future | 0.36583   | 0.33748                         | 0             |
| 05/12/2012 | € / R On 16-September-13 | 11.99  | C            | Foreign Exchange Future | 0.54701   | 0.57873                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | € / R On 16-September-13    | 11.99  | P            | Foreign Exchange Future | 0.57681   | 0.53043                         | 0             |
| 05/12/2012 | € / R On 16-September-13    | 12.00  | C            | Foreign Exchange Future | 0.54322   | 0.57465                         | 0             |
| 05/12/2012 | € / R On 16-September-13    | 12.00  | P            | Foreign Exchange Future | 0.58302   | 0.53635                         | 0             |
| 05/12/2012 | € / R On 16-September-13    | 12.01  | C            | Foreign Exchange Future | 0.53946   | 0.57061                         | 0             |
| 05/12/2012 | € / R On 16-September-13    | 12.01  | P            | Foreign Exchange Future | 0.58926   | 0.54231                         | 0             |
| 05/12/2012 | € / R On 18-March-13        | 12.64  | C            | Foreign Exchange Future | 0.06959   | 0.08180                         | 27,600        |
| 05/12/2012 | € / R On 18-March-13        | 12.64  | P            | Foreign Exchange Future | 1.05909   | 0.99520                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-15  |        |              | Foreign Exchange Future | 9.64490   | 9.69460                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 2.52466   | 2.57030                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.12976   | 0.12570                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 2.48139   | 2.52684                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.13649   | 0.13224                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 2.43839   | 2.48364                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.14349   | 0.13904                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.04   | C            | Foreign Exchange Future | 1.15040   | 1.20430                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.04   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.09   | C            | Foreign Exchange Future | 1.10040   | 1.15430                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.09   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.14   | C            | Foreign Exchange Future | 1.05040   | 1.10430                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.14   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.30   | C            | Foreign Exchange Future | 0.88961   | 0.94350                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.30   | P            | Foreign Exchange Future | 0.00001   | 0.00000                         | 0             |
| 05/12/2012 | AU\$ / R On 18-March-13     | 8.32   | C            | Foreign Exchange Future | 0.93697   | 0.99017                         | 0             |
| 05/12/2012 | AU\$ / R On 18-March-13     | 8.32   | P            | Foreign Exchange Future | 0.00857   | 0.00757                         | 0             |
| 05/12/2012 | AU\$ / R On 18-March-13     | 8.37   | C            | Foreign Exchange Future | 0.88830   | 0.94132                         | 0             |
| 05/12/2012 | AU\$ / R On 18-March-13     | 8.37   | P            | Foreign Exchange Future | 0.00990   | 0.00872                         | 0             |
| 05/12/2012 | AU\$ / R On 18-March-13     | 8.42   | C            | Foreign Exchange Future | 0.84000   | 0.89277                         | 0             |
| 05/12/2012 | AU\$ / R On 18-March-13     | 8.42   | P            | Foreign Exchange Future | 0.01160   | 0.01017                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.46   | C            | Foreign Exchange Future | 0.72966   | 0.78353                         | 0             |
| 05/12/2012 | AU\$ / R On 14-December-12  | 8.46   | P            | Foreign Exchange Future | 0.00006   | 0.00003                         | 0             |
| 05/12/2012 | AU\$ / R On 18-March-13     | 8.51   | C            | Foreign Exchange Future | 0.75252   | 0.80469                         | 0             |
| 05/12/2012 | AU\$ / R On 18-March-13     | 8.51   | P            | Foreign Exchange Future | 0.01552   | 0.01349                         | 0             |
| 05/12/2012 | AU\$ / R On 14-June-13      | 8.74   | C            | Foreign Exchange Future | 0.55720   | 0.61170                         | 0             |
| 05/12/2012 | AU\$ / R On 14-June-13      | 8.74   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | AU\$ / R On 14-June-13      | 8.75   | C            | Foreign Exchange Future | 0.54720   | 0.60170                         | 0             |
| 05/12/2012 | AU\$ / R On 14-June-13      | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | AU\$ / R On 14-June-13      | 8.76   | C            | Foreign Exchange Future | 0.53720   | 0.59170                         | 0             |
| 05/12/2012 | AU\$ / R On 14-June-13      | 8.76   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/12/2012 | AU\$ / R On 16-September-13 | 8.89   | C            | Foreign Exchange Future | 0.61963   | 0.66218                         | 0             |
| 05/12/2012 | AU\$ / R On 16-September-13 | 8.89   | P            | Foreign Exchange Future | 0.16063   | 0.14888                         | 0             |



| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 05/12/2012 | AU\$ / R On 16-September-13     | 8.90   | C            | Foreign Exchange Future | 0.61255      | 0.65491                         | 0             |
| 05/12/2012 | AU\$ / R On 16-September-13     | 8.90   | P            | Foreign Exchange Future | 0.16355      | 0.15161                         | 0             |
| 05/12/2012 | AU\$ / R On 16-September-13     | 8.91   | C            | Foreign Exchange Future | 0.60609      | 0.64769                         | 0             |
| 05/12/2012 | AU\$ / R On 16-September-13     | 8.91   | P            | Foreign Exchange Future | 0.16709      | 0.15439                         | 0             |
| 05/12/2012 | AU\$ / R On 13-December-13      | 9.46   | C            | Foreign Exchange Future | 0.41935      | 0.44264                         | 0             |
| 05/12/2012 | AU\$ / R On 13-December-13      | 9.46   | P            | Foreign Exchange Future | 0.48255      | 0.45564                         | 0             |
| 05/12/2012 | AU\$ / R On 13-December-13      | 9.47   | C            | Foreign Exchange Future | 0.41565      | 0.43877                         | 0             |
| 05/12/2012 | AU\$ / R On 13-December-13      | 9.47   | P            | Foreign Exchange Future | 0.48885      | 0.46177                         | 0             |
| 05/12/2012 | AU\$ / R On 13-December-13      | 9.48   | C            | Foreign Exchange Future | 0.41199      | 0.43493                         | 0             |
| 05/12/2012 | AU\$ / R On 13-December-13      | 9.48   | P            | Foreign Exchange Future | 0.49519      | 0.46793                         | 0             |
| 05/12/2012 | CAD/ R On 18-March-13           |        |              | Foreign Exchange Future | 8.95090      | 8.99710                         | 25            |
| 05/12/2012 | CAD/ R On 14-December-12        | 7.75   | C            | Foreign Exchange Future | 1.09590      | 1.14131                         | 0             |
| 05/12/2012 | CAD/ R On 14-December-12        | 7.75   | P            | Foreign Exchange Future | 0.00000      | 0.00001                         | 0             |
| 05/12/2012 | CAD/ R On 14-December-12        | 7.80   | C            | Foreign Exchange Future | 1.04590      | 1.09131                         | 0             |
| 05/12/2012 | CAD/ R On 14-December-12        | 7.80   | P            | Foreign Exchange Future | 0.00000      | 0.00001                         | 0             |
| 05/12/2012 | CAD/ R On 14-December-12        | 7.85   | C            | Foreign Exchange Future | 0.99590      | 1.04131                         | 0             |
| 05/12/2012 | CAD/ R On 14-December-12        | 7.85   | P            | Foreign Exchange Future | 0.00000      | 0.00001                         | 0             |
| 05/12/2012 | CAD/ R On 14-December-12        | 8.35   | C            | Foreign Exchange Future | 0.49985      | 0.54526                         | 0             |
| 05/12/2012 | CAD/ R On 14-December-12        | 8.35   | P            | Foreign Exchange Future | 0.00035      | 0.00036                         | 0             |
| 05/12/2012 | CAD/ R On 18-March-13           | 8.64   | C            | Foreign Exchange Future | 0.42101      | 0.45566                         | 0             |
| 05/12/2012 | CAD/ R On 18-March-13           | 8.64   | P            | Foreign Exchange Future | 0.11011      | 0.09856                         | 0             |
| 05/12/2012 | CAD/ R On 18-March-13           | 8.65   | C            | Foreign Exchange Future | 0.41430      | 0.44868                         | 0             |
| 05/12/2012 | CAD/ R On 18-March-13           | 8.65   | P            | Foreign Exchange Future | 0.11340      | 0.10158                         | 0             |
| 05/12/2012 | CAD/ R On 18-March-13           | 8.66   | C            | Foreign Exchange Future | 0.40765      | 0.44177                         | 0             |
| 05/12/2012 | CAD/ R On 18-March-13           | 8.66   | P            | Foreign Exchange Future | 0.11675      | 0.10467                         | 0             |
| 05/12/2012 | CF CANDO CABM On 14-December-12 |        |              | Can-Do Future           | 0.28000      | 0.28000                         | 7,000         |
| 05/12/2012 | CF CANDO CABN On 14-December-12 |        |              | Can-Do Future           | 0.50280      | 0.50280                         | 0             |
| 05/12/2012 | CF CANDO CABO On 14-December-12 |        |              | Can-Do Future           | 0.00000      | 0.00000                         | 0             |
| 05/12/2012 | CF CANDO CABP On 14-December-12 |        |              | Can-Do Future           | 0.00000      | 0.00000                         | 0             |
| 05/12/2012 | CF CANDO CABR On 14-December-12 |        |              | Can-Do Future           | 0.55970      | 0.55970                         | 0             |
| 05/12/2012 | CF CANDO CABS On 14-December-12 |        |              | Can-Do Future           | 0.00000      | 0.00000                         | 0             |
| 05/12/2012 | CF CANDO CABT On 14-December-12 |        |              | Can-Do Future           | 0.00000      | 0.00000                         | 0             |
| 05/12/2012 | CF CANDO CABU On 14-December-12 |        |              | Can-Do Future           | 0.47070      | 0.49320                         | 14,500        |
| 05/12/2012 | CF CANDO CABV On 14-December-12 |        |              | Can-Do Future           | 0.69900      | 0.65170                         | 3,700         |
| 05/12/2012 | CF CANDO CABW On 14-December-12 |        |              | Can-Do Future           | 0.00000      | 0.00000                         | 4,600         |
| 05/12/2012 | CF CANDO CABX On 14-December-12 |        |              | Can-Do Future           | 0.36700      | 0.38400                         | 31,750        |
| 05/12/2012 | CF CANDO CABY On 14-December-12 |        |              | Can-Do Future           | 0.48550      | 0.55880                         | 13,800        |
| 05/12/2012 | CF CANDO CABZ On 14-December-12 |        |              | Can-Do Future           | 0.01020      | 0.02020                         | 52,500        |
| 05/12/2012 | CF CANDO CACA On 20-December-12 |        |              | Can-Do Future           | 2,415.71000  | 3,779.12000                     | 5             |
| 05/12/2012 | CF CANDO CACB On 20-December-12 |        |              | Can-Do Future           | 15,000.00000 | 15,000.00000                    | 0             |

| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 05/12/2012 | CF CANDO CACD On 20-December-12 |        |              | Can-Do Future           | 10,000.00000 | 10,000.00000                    | 0             |
| 05/12/2012 | CF CANDO CACE On 18-March-13    |        |              | Can-Do Future           | 0.11870      | 0.12840                         | 4,500         |
| 05/12/2012 | CF CANDO CACF On 19-December-12 |        |              | Can-Do Future           | 0.00910      | 0.01930                         | 15,000        |
| 05/12/2012 | CF CANDO CACG On 02-January-13  |        |              | Can-Do Future           | 3,740.97660  | 2,695.46850                     | 10            |
| 05/12/2012 | CF CANDO CACH On 24-January-13  |        |              | Can-Do Future           | 6,877.53030  | 6,270.03480                     | 20            |
| 05/12/2012 | CF CANDO CACI On 18-March-13    |        |              | Can-Do Future           | 0.08130      | 0.08850                         | 37,000        |
| 05/12/2012 | CF CANDO CACJ On 02-January-13  |        |              | Can-Do Future           | 15,603.15980 | 13,851.68320                    | 30            |
| 05/12/2012 | CF CANDO CACK On 11-January-13  |        |              | Can-Do Future           | 12,543.35650 | 10,569.28760                    | 35            |
| 05/12/2012 | CF CANDO CACL On 04-January-13  |        |              | Can-Do Future           | 0.02140      | 0.02070                         | 25,000        |
| 05/12/2012 | CF CANDO CACM On 08-January-13  |        |              | Can-Do Future           | 0.01990      | 0.01940                         | 25,000        |
| 05/12/2012 | CF CANDO CACN On 18-March-13    |        |              | Can-Do Future           | 0.36450      | (0.40970)                       | 24,000        |
| 05/12/2012 | CF CANDO CACO On 18-March-13    |        |              | Can-Do Future           | 0.29490      | 0.33810                         | 7,500         |
| 05/12/2012 | CHF / R On 18-March-13          |        |              | Foreign Exchange Future | 9.61240      | 9.67580                         | 50            |
| 05/12/2012 | CHF / R On 14-December-12       | 8.46   | C            | Foreign Exchange Future | 1.01222      | 1.07230                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 8.46   | P            | Foreign Exchange Future | 0.00002      | 0.00000                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 8.51   | C            | Foreign Exchange Future | 0.96222      | 1.02230                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 8.51   | P            | Foreign Exchange Future | 0.00002      | 0.00000                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 8.56   | C            | Foreign Exchange Future | 0.91223      | 0.97231                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 8.56   | P            | Foreign Exchange Future | 0.00003      | 0.00001                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 9.00   | C            | Foreign Exchange Future | 0.46971      | 0.52910                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 9.00   | P            | Foreign Exchange Future | 0.00191      | 0.00120                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 9.04   | C            | Foreign Exchange Future | 0.43040      | 0.48964                         | 0             |
| 05/12/2012 | CHF / R On 14-December-12       | 9.04   | P            | Foreign Exchange Future | 0.00260      | 0.00174                         | 0             |
| 05/12/2012 | CHF / R On 18-March-13          | 9.14   | C            | Foreign Exchange Future | 0.54434      | 0.59415                         | 0             |
| 05/12/2012 | CHF / R On 18-March-13          | 9.14   | P            | Foreign Exchange Future | 0.07194      | 0.05835                         | 0             |
| 05/12/2012 | CHF / R On 18-March-13          | 9.15   | C            | Foreign Exchange Future | 0.53677      | 0.58600                         | 0             |
| 05/12/2012 | CHF / R On 18-March-13          | 9.15   | P            | Foreign Exchange Future | 0.07437      | 0.06020                         | 0             |
| 05/12/2012 | CHF / R On 18-March-13          | 9.16   | C            | Foreign Exchange Future | 0.52926      | 0.57788                         | 0             |
| 05/12/2012 | CHF / R On 18-March-13          | 9.16   | P            | Foreign Exchange Future | 0.07686      | 0.06208                         | 0             |
| 05/12/2012 | DAEU On 21-November-13          |        |              | Any day expiry          | 12.07480     | 12.15230                        | 0             |
| 05/12/2012 | DAEU On 21-November-13          | 11.89  | C            | Any day expiry          | 0.72090      | 0.75883                         | 0             |
| 05/12/2012 | DAEU On 21-November-13          | 11.89  | P            | Any day expiry          | 0.53610      | 0.49653                         | 0             |
| 05/12/2012 | DAEU On 21-November-13          | 11.90  | C            | Any day expiry          | 0.71655      | 0.75428                         | 0             |
| 05/12/2012 | DAEU On 21-November-13          | 11.90  | P            | Any day expiry          | 0.54175      | 0.50198                         | 0             |
| 05/12/2012 | DAEU On 21-November-13          | 11.91  | C            | Any day expiry          | 0.71222      | 0.74976                         | 0             |
| 05/12/2012 | DAEU On 21-November-13          | 11.91  | P            | Any day expiry          | 0.54742      | 0.50746                         | 0             |
| 05/12/2012 | DANZ On 10-December-12          |        |              | Any day expiry          | 7.24360      | 7.27530                         | 20,000        |
| 05/12/2012 | DANZ On 10-December-12          | 7.19   | C            | Any day expiry          | 0.07202      | 0.10079                         | 0             |
| 05/12/2012 | DANZ On 10-December-12          | 7.19   | P            | Any day expiry          | 0.01842      | 0.01549                         | 0             |
| 05/12/2012 | DANZ On 10-December-12          | 7.20   | C            | Any day expiry          | 0.06459      | 0.09288                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product        | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|---------------------------------|---------------|
| 05/12/2012 | DANZ On 10-December-12  | 7.20   | P            | Any day expiry | 0.02099   | 0.01758                         | 0             |
| 05/12/2012 | DANZ On 10-December-12  | 7.21   | C            | Any day expiry | 0.05748   | 0.08520                         | 0             |
| 05/12/2012 | DANZ On 10-December-12  | 7.21   | P            | Any day expiry | 0.02388   | 0.01990                         | 0             |
| 05/12/2012 | DANZ On 05-December-12  | 7.24   | C            | Any day expiry | 0.00160   | 0.03916                         | 0             |
| 05/12/2012 | DANZ On 05-December-12  | 7.24   | P            | Any day expiry | 0.00000   | 0.00696                         | 0             |
| 05/12/2012 | DANZ On 10-December-12  | 7.25   | C            | Any day expiry | 0.03280   | 0.05733                         | 0             |
| 05/12/2012 | DANZ On 10-December-12  | 7.25   | P            | Any day expiry | 0.03920   | 0.03203                         | 20,000        |
| 05/12/2012 | DANZ On 05-December-12  | 7.26   | C            | Any day expiry | 0.00000   | 0.02548                         | 0             |
| 05/12/2012 | DANZ On 05-December-12  | 7.26   | P            | Any day expiry | 0.01840   | 0.01328                         | 0             |
| 05/12/2012 | DANZ On 05-December-12  | 7.29   | C            | Any day expiry | 0.00000   | 0.01283                         | 0             |
| 05/12/2012 | DANZ On 05-December-12  | 7.29   | P            | Any day expiry | 0.04840   | 0.03063                         | 0             |
| 05/12/2012 | DAUS On 23-September-13 |        |              | Any day expiry | 9.12850   | 9.17610                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 7.72   | C            | Any day expiry | 1.08109   | 1.12708                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 7.72   | P            | Any day expiry | 0.00009   | 0.00008                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 7.85   | C            | Any day expiry | 1.03353   | 1.08044                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 7.85   | P            | Any day expiry | 0.00563   | 0.00584                         | 0             |
| 05/12/2012 | DAUS On 26-April-13     | 8.00   | C            | Any day expiry | 0.97734   | 1.02496                         | 0             |
| 05/12/2012 | DAUS On 26-April-13     | 8.00   | P            | Any day expiry | 0.02804   | 0.02856                         | 7,500         |
| 05/12/2012 | DAUS On 27-December-12  | 8.49   | C            | Any day expiry | 0.32322   | 0.36711                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 8.49   | P            | Any day expiry | 0.01222   | 0.01011                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 8.50   | C            | Any day expiry | 0.31429   | 0.35799                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 8.50   | P            | Any day expiry | 0.01329   | 0.01099                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 8.51   | C            | Any day expiry | 0.30543   | 0.34894                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 8.51   | P            | Any day expiry | 0.01443   | 0.01194                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 8.59   | C            | Any day expiry | 0.23774   | 0.27920                         | 0             |
| 05/12/2012 | DAUS On 27-December-12  | 8.59   | P            | Any day expiry | 0.02674   | 0.02220                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 8.60   | C            | Any day expiry | 0.37400   | 0.41140                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 8.60   | P            | Any day expiry | 0.09610   | 0.08680                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 8.61   | C            | Any day expiry | 0.36740   | 0.40454                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 8.61   | P            | Any day expiry | 0.09950   | 0.08994                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 8.62   | C            | Any day expiry | 0.36089   | 0.39775                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 8.62   | P            | Any day expiry | 0.10299   | 0.09315                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 8.72   | C            | Any day expiry | 0.29998   | 0.33390                         | 0             |
| 05/12/2012 | DAUS On 26-February-13  | 8.72   | P            | Any day expiry | 0.14208   | 0.12930                         | 0             |
| 05/12/2012 | DAUS On 19-December-12  | 8.79   | C            | Any day expiry | 0.07952   | 0.11094                         | 0             |
| 05/12/2012 | DAUS On 19-December-12  | 8.79   | P            | Any day expiry | 0.07922   | 0.06474                         | 0             |
| 05/12/2012 | DAUS On 19-December-12  | 8.80   | C            | Any day expiry | 0.07440   | 0.10511                         | 0             |
| 05/12/2012 | DAUS On 19-December-12  | 8.80   | P            | Any day expiry | 0.08410   | 0.06891                         | 0             |
| 05/12/2012 | DAUS On 19-December-12  | 8.81   | C            | Any day expiry | 0.07026   | 0.09946                         | 0             |
| 05/12/2012 | DAUS On 19-December-12  | 8.81   | P            | Any day expiry | 0.08996   | 0.07326                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/12/2012 | DAUS On 19-December-12     | 8.90   | C            | Any day expiry          | 0.04106   | 0.06013                         | 15,000        |
| 05/12/2012 | DAUS On 19-December-12     | 8.90   | P            | Any day expiry          | 0.15076   | 0.12393                         | 0             |
| 05/12/2012 | DAUS On 26-April-13        | 9.02   | C            | Any day expiry          | 0.28632   | 0.31136                         | 7,500         |
| 05/12/2012 | DAUS On 26-April-13        | 9.02   | P            | Any day expiry          | 0.35702   | 0.33496                         | 0             |
| 05/12/2012 | DAUS On 26-April-13        | 9.04   | C            | Any day expiry          | 0.27926   | 0.30385                         | 0             |
| 05/12/2012 | DAUS On 26-April-13        | 9.04   | P            | Any day expiry          | 0.36996   | 0.34745                         | 0             |
| 05/12/2012 | DAUS On 26-April-13        | 9.05   | C            | Any day expiry          | 0.27580   | 0.30017                         | 0             |
| 05/12/2012 | DAUS On 26-April-13        | 9.05   | P            | Any day expiry          | 0.37650   | 0.35377                         | 0             |
| 05/12/2012 | DAUS On 26-April-13        | 9.06   | C            | Any day expiry          | 0.27239   | 0.29654                         | 0             |
| 05/12/2012 | DAUS On 26-April-13        | 9.06   | P            | Any day expiry          | 0.38309   | 0.36014                         | 0             |
| 05/12/2012 | DAUS On 22-July-13         | 9.19   | C            | Any day expiry          | 0.37549   | 0.39713                         | 0             |
| 05/12/2012 | DAUS On 22-July-13         | 9.19   | P            | Any day expiry          | 0.51199   | 0.48623                         | 0             |
| 05/12/2012 | DAUS On 22-July-13         | 9.20   | C            | Any day expiry          | 0.37221   | 0.39369                         | 0             |
| 05/12/2012 | DAUS On 22-July-13         | 9.20   | P            | Any day expiry          | 0.51871   | 0.49279                         | 1,400         |
| 05/12/2012 | DAUS On 22-July-13         | 9.21   | C            | Any day expiry          | 0.36897   | 0.39029                         | 0             |
| 05/12/2012 | DAUS On 22-July-13         | 9.21   | P            | Any day expiry          | 0.52547   | 0.49939                         | 0             |
| 05/12/2012 | DAUS On 26-August-13       | 9.24   | C            | Any day expiry          | 0.41374   | 0.43412                         | 0             |
| 05/12/2012 | DAUS On 26-August-13       | 9.24   | P            | Any day expiry          | 0.55874   | 0.53152                         | 2,200         |
| 05/12/2012 | DAUS On 23-September-13    | 9.28   | C            | Any day expiry          | 0.44623   | 0.46446                         | 0             |
| 05/12/2012 | DAUS On 23-September-13    | 9.28   | P            | Any day expiry          | 0.59773   | 0.56836                         | 1,200         |
| 05/12/2012 | DAUS On 23-September-13    | 9.29   | C            | Any day expiry          | 0.44297   | 0.46109                         | 0             |
| 05/12/2012 | DAUS On 23-September-13    | 9.29   | P            | Any day expiry          | 0.60447   | 0.57499                         | 0             |
| 05/12/2012 | DAUS On 23-September-13    | 9.30   | C            | Any day expiry          | 0.43975   | 0.45774                         | 0             |
| 05/12/2012 | DAUS On 23-September-13    | 9.30   | P            | Any day expiry          | 0.61125   | 0.58164                         | 0             |
| 05/12/2012 | DAUS On 23-September-13    | 9.31   | C            | Any day expiry          | 0.43656   | 0.45442                         | 0             |
| 05/12/2012 | DAUS On 23-September-13    | 9.31   | P            | Any day expiry          | 0.61806   | 0.58832                         | 0             |
| 05/12/2012 | DAUS On 22-July-13         | 9.80   | C            | Any day expiry          | 0.22711   | 0.24119                         | 2,800         |
| 05/12/2012 | DAUS On 22-July-13         | 9.80   | P            | Any day expiry          | 0.97361   | 0.94029                         | 0             |
| 05/12/2012 | DAUS On 26-August-13       | 9.84   | C            | Any day expiry          | 0.26498   | 0.27884                         | 4,400         |
| 05/12/2012 | DAUS On 26-August-13       | 9.84   | P            | Any day expiry          | 1.00998   | 0.97624                         | 0             |
| 05/12/2012 | DAUS On 23-September-13    | 9.88   | C            | Any day expiry          | 0.29541   | 0.30759                         | 2,400         |
| 05/12/2012 | DAUS On 23-September-13    | 9.88   | P            | Any day expiry          | 1.04691   | 1.01149                         | 0             |
| 05/12/2012 | NZ\$ / R On 18-March-13    |        |              | Foreign Exchange Future | 7.31230   | 7.34400                         | 0             |
| 05/12/2012 | NZ\$ / R On 14-December-12 | 6.29   | C            | Foreign Exchange Future | 0.96041   | 0.99201                         | 0             |
| 05/12/2012 | NZ\$ / R On 14-December-12 | 6.29   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 05/12/2012 | NZ\$ / R On 14-December-12 | 6.34   | C            | Foreign Exchange Future | 0.91041   | 0.94201                         | 0             |
| 05/12/2012 | NZ\$ / R On 14-December-12 | 6.34   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 05/12/2012 | NZ\$ / R On 14-December-12 | 6.39   | C            | Foreign Exchange Future | 0.86041   | 0.89201                         | 0             |
| 05/12/2012 | NZ\$ / R On 14-December-12 | 6.39   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0             |
| 05/12/2012 | NZ\$ / R On 14-December-12 | 6.45   | C            | Foreign Exchange Future | 0.79771   | 0.82931                         | 0             |

| Date                         | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest       |
|------------------------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------------|
| 05/12/2012                   | NZ\$ / R On 14-December-12 | 6.45   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 0                   |
| 05/12/2012                   | NZ\$ / R On 14-December-12 | 6.63   | C            | Foreign Exchange Future | 0.61772   | 0.64932                         | 0                   |
| 05/12/2012                   | NZ\$ / R On 14-December-12 | 6.63   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0                   |
| 05/12/2012                   | NZ\$ / R On 18-March-13    | 6.89   | C            | Foreign Exchange Future | 0.44552   | 0.47633                         | 0                   |
| 05/12/2012                   | NZ\$ / R On 18-March-13    | 6.89   | P            | Foreign Exchange Future | 0.02322   | 0.02233                         | 0                   |
| 05/12/2012                   | NZ\$ / R On 18-March-13    | 6.90   | C            | Foreign Exchange Future | 0.43669   | 0.46740                         | 0                   |
| 05/12/2012                   | NZ\$ / R On 18-March-13    | 6.90   | P            | Foreign Exchange Future | 0.02439   | 0.02340                         | 0                   |
| 05/12/2012                   | NZ\$ / R On 18-March-13    | 6.91   | C            | Foreign Exchange Future | 0.42790   | 0.45852                         | 0                   |
| 05/12/2012                   | NZ\$ / R On 18-March-13    | 6.91   | P            | Foreign Exchange Future | 0.02560   | 0.02452                         | 0                   |
| 05/12/2012                   | YUAN/R On 18-March-13      |        |              | Foreign Exchange Future | 1.41710   | 1.42320                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.18   | C            | Foreign Exchange Future | 0.23230   | 0.23940                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.18   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.23   | C            | Foreign Exchange Future | 0.18230   | 0.18940                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.23   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.28   | C            | Foreign Exchange Future | 0.13230   | 0.13940                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.28   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0                   |
| 05/12/2012                   | YUAN/R On 18-March-13      | 1.29   | C            | Foreign Exchange Future | 0.13056   | 0.13666                         | 0                   |
| 05/12/2012                   | YUAN/R On 18-March-13      | 1.29   | P            | Foreign Exchange Future | 0.00346   | 0.00346                         | 0                   |
| 05/12/2012                   | YUAN/R On 18-March-13      | 1.30   | C            | Foreign Exchange Future | 0.12155   | 0.12759                         | 0                   |
| 05/12/2012                   | YUAN/R On 18-March-13      | 1.30   | P            | Foreign Exchange Future | 0.00445   | 0.00439                         | 0                   |
| 05/12/2012                   | YUAN/R On 18-March-13      | 1.31   | C            | Foreign Exchange Future | 0.11275   | 0.11872                         | 0                   |
| 05/12/2012                   | YUAN/R On 18-March-13      | 1.31   | P            | Foreign Exchange Future | 0.00565   | 0.00552                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.34   | C            | Foreign Exchange Future | 0.07039   | 0.07749                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.34   | P            | Foreign Exchange Future | 0.00009   | 0.00009                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.35   | C            | Foreign Exchange Future | 0.06048   | 0.06756                         | 0                   |
| 05/12/2012                   | YUAN/R On 14-December-12   | 1.35   | P            | Foreign Exchange Future | 0.00018   | 0.00016                         | 0                   |
| <b>Futures Open Interest</b> |                            |        |              |                         |           |                                 | <b>901,365.00</b>   |
| <b>Options Open Interest</b> |                            |        |              |                         |           |                                 | <b>502,687.00</b>   |
| <b>Total</b>                 |                            |        |              |                         |           |                                 | <b>1,404,052.00</b> |