



Currency Futures & Options Monthly Statistics

From: 03/01/2012 To: 13/01/2012

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

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

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

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

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

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

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

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

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

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

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

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.11700 | 0.16400 | 0 |
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.10900 | 0.15400 | 0 |
| 03/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.11300 | 0.15900 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.44270 | 6.34980 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.37100 | 0.32100 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.34500 | 0.29700 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.39800 | 0.34500 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.20500 | 0.24500 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.25200 | 0.29700 | 0 |
| 03/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.22800 | 0.27100 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 03/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.29190 | 1.30010 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10590 | 0.11370 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.07200 | 0.07900 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14700 | 0.15520 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00510 | 0.00510 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.03010 | 0.02890 | 0 |
| 03/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01400 | 0.01360 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.30570 | 1.31410 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.17240 | 0.18020 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.21380 | 0.22200 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.13630 | 0.14340 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03060 | 0.02930 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00810 | 0.00790 | 0 |
| 03/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01670 | 0.01610 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.21540 | 8.14350 | 232,343 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.19300 | 1.12400 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.14500 | 1.07600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.24100 | 1.17200 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.22800 | 1.15800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.08400 | 1.01600 | 30,100 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.98900 | 0.92300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.42300 | 1.35200 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.03600 | 0.96900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.47200 | 1.40100 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.72400 | 0.66800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.44700 | 0.41000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.85000 | 0.78900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.28600 | 0.26300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.52100 | 1.45000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.26900 | 0.24700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.37400 | 1.30300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.42000 | 0.38500 | 3,250 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.13200 | 1.06300 | 10,000 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.57000 | 1.49900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.80700 | 0.74700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.32500 | 0.29800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.50600 | 0.46400 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.18000 | 1.11000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.62000 | 1.54800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.53800 | 0.49300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.39400 | 0.36100 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.47600 | 0.43600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.34700 | 0.31800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.89600 | 0.83100 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.94300 | 0.87700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.32500 | 1.25500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.60900 | 0.55800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.37000 | 0.33900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.76500 | 0.70700 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.81800 | 1.74600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.06700 | 1.99500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.68500 | 0.63000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.07300 | 0.06900 | 2,000 |
| 04/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.09400 | 0.08800 | 2,000 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.16400 | 0.15200 | 15,860 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.17400 | 0.16200 | 366 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.30500 | 0.28000 | 6,620 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.01700 | 1.94500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.27600 | 1.20600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.57300 | 0.52400 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.25200 | 0.23200 | 4,850 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.76800 | 1.69700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.64600 | 0.59300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.66900 | 1.59700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.71900 | 1.64700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.86800 | 1.79600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.11700 | 2.04500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.23700 | 0.21800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.22200 | 0.20500 | 4,000 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.15400 | 0.14400 | 4,853 |
| 04/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.12300 | 0.11500 | 2,100 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.19600 | 0.18200 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.18500 | 0.17100 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.62000 | 0.67800 | 176 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.69900 | 0.75900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.58100 | 0.63900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.73900 | 0.80100 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.90800 | 0.97200 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.50700 | 0.56200 | 190 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.47200 | 0.52500 | 250 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 2,420 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.08100 | 0.10000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.43700 | 0.48900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.10800 | 0.13100 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.34000 | 0.38700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.12900 | 1.19500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.65900 | 0.71900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.35800 | 1.42600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.07000 | 0.08700 | 13,860 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.05000 | 0.06400 | 2,420 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.25500 | 0.29600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.09400 | 0.11500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.02800 | 0.03400 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.03100 | 0.03800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.28200 | 0.32500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.16100 | 0.19300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.22900 | 0.26800 | 4,620 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.12300 | 0.15000 | 250 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.14100 | 0.17100 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.31000 | 0.35500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.04200 | 0.05400 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.20500 | 0.24200 | 7,051 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.40400 | 0.45400 | 250 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 10,000 |
| 04/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.37100 | 0.42000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.03500 | 0.04600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.18200 | 0.21700 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.05900 | 0.07500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.02100 | 0.02600 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.02400 | 0.03000 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.01900 | 0.02300 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 1,000 |
| 04/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 04/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.32000 | 8.24760 | 26,738 |
| 04/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.14900 | 1.08900 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.10700 | 1.04800 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.19100 | 1.13000 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.59300 | 0.56200 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.59500 | 1.52700 | 4,850 |
| 04/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.43800 | 0.41600 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.39100 | 0.37300 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.36300 | 0.34700 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.79300 | 0.84900 | 132 |
| 04/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.72100 | 0.77500 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.61800 | 0.66800 | 200 |
| 04/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.37300 | 0.41400 | 132 |
| 04/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.02500 | 0.02900 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.07100 | 0.08200 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.08700 | 0.10000 | 0 |
| 04/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.07900 | 0.09100 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.42130 | 8.34620 | 6,256 |
| 04/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.52000 | 0.50000 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.58300 | 0.55900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.41900 | 0.40400 | 5,500 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.33700 | 1.27600 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.29700 | 1.23800 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.37700 | 1.31500 | 16,000 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.25800 | 1.20000 | 37,000 |
| 04/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.44200 | 0.42600 | 360 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.86900 | 0.83200 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.89900 | 0.95400 | 1,500 |
| 04/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.76200 | 0.81300 | 4,000 |
| 04/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.19800 | 1.25800 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.34800 | 0.38600 | 360 |
| 04/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.12100 | 1.18000 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.10600 | 0.11900 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.13700 | 0.15400 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.12600 | 0.14200 | 0 |
| 04/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.11600 | 0.13000 | 0 |
| 04/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.51910 | 8.44050 | 0 |
| 04/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.13200 | 1.08700 | 0 |
| 04/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.10400 | 1.06100 | 0 |
| 04/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.16000 | 1.11400 | 0 |
| 04/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.97700 | 0.94100 | 300 |
| 04/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.58900 | 0.56700 | 540 |
| 04/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.17000 | 1.22700 | 0 |
| 04/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.29100 | 0.32400 | 0 |
| 04/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.45800 | 0.50100 | 540 |
| 04/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.33500 | 0.37100 | 0 |
| 04/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.31300 | 0.34700 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.60130 | 8.52230 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.14100 | 1.10500 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.11800 | 1.08300 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.16500 | 1.12700 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.72500 | 0.70000 | 180 |
| 04/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.07400 | 1.04100 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.57300 | 0.61900 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.46400 | 0.50500 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.22400 | 1.27800 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.51700 | 0.56100 | 0 |
| 04/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.49000 | 0.53300 | 0 |
| 04/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.81560 | 8.73860 | 659 |
| 04/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 1.10900 | 1.08000 | 0 |
| 04/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 1.09300 | 1.06400 | 0 |
| 04/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 1.12600 | 1.09600 | 0 |
| 04/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.23800 | 1.28500 | 0 |
| 04/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.30500 | 1.35300 | 0 |
| 04/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.27100 | 1.31900 | 0 |
| 04/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.31860 | 9.24660 | 0 |
| 04/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.83800 | 1.81700 | 0 |
| 04/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.82100 | 1.79900 | 0 |
| 04/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.03900 | 2.01400 | 200 |
| 04/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.85600 | 1.83700 | 0 |
| 04/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.98700 | 1.04000 | 0 |
| 04/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.72000 | 0.76700 | 0 |
| 04/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.05200 | 1.10200 | 0 |
| 04/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 1.01900 | 1.07000 | 0 |
| 04/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.44540 | 10.37340 | 0 |
| 04/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.55300 | 2.52800 | 0 |
| 04/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.53600 | 2.50900 | 0 |
| 04/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.57200 | 2.54600 | 0 |
| 04/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.27700 | 1.32300 | 0 |
| 04/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.34100 | 1.38600 | 0 |
| 04/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.30800 | 1.35500 | 0 |
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.21540 | 8.14350 | 801 |
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.72441 | 0.66784 | 0 |
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.68464 | 0.62996 | 0 |
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.32488 | 0.29836 | 80 |
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.76532 | 0.70696 | 0 |
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.04992 | 0.06346 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.30948 | 0.35486 | 0 |
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.06924 | 0.08646 | 0 |
| 04/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.05901 | 0.07434 | 0 |
| 04/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.32000 | 8.24760 | 0 |
| 04/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.49096 | 0.46609 | 0 |
| 04/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.47245 | 0.44879 | 0 |
| 04/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.51027 | 0.48415 | 0 |
| 04/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.49027 | 0.53655 | 0 |
| 04/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.55245 | 0.60119 | 0 |
| 04/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.52096 | 0.56849 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.83380 | 12.68790 | 10,613 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.41400 | 1.27200 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.36600 | 1.22600 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.46200 | 1.31900 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.31800 | 1.18100 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 1.00400 | 0.87900 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.85100 | 1.70700 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.09100 | 0.96200 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.68800 | 0.59400 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.51000 | 1.36700 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.94900 | 1.80400 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.18100 | 1.04800 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.75300 | 1.60900 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.17900 | 0.15300 | 9,000 |
| 04/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.91900 | 0.79900 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.96100 | 0.83900 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.53300 | 0.45500 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.38300 | 0.32800 | 3,000 |
| 04/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 0.89500 | 1.01500 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.24900 | 0.31700 | 3,000 |
| 04/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.39900 | 0.49000 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.07700 | 0.10100 | 9,000 |
| 04/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.08500 | 0.11100 | 768 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.04700 | 0.06000 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02600 | 0.02900 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.15400 | 0.20600 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.05700 | 0.07400 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01700 | 0.01900 | 768 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.07000 | 0.09100 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.03400 | 0.04300 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.03200 | 0.03800 | 0 |
| 04/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.03000 | 0.03400 | 0 |
| 04/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.98370 | 12.83710 | 2,980 |
| 04/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.31300 | 1.20400 | 0 |
| 04/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.27600 | 1.16900 | 0 |
| 04/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.35100 | 1.23900 | 0 |
| 04/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.16700 | 0.20200 | 0 |
| 04/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.19200 | 0.23200 | 0 |
| 04/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.17900 | 0.21700 | 0 |
| 04/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.12820 | 12.97710 | 0 |
| 04/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.75300 | 0.72000 | 0 |
| 04/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.73600 | 0.70400 | 0 |
| 04/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.77000 | 0.73600 | 0 |
| 04/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.04200 | 1.15900 | 0 |
| 04/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.10800 | 1.22700 | 0 |
| 04/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.07500 | 1.19300 | 0 |
| 04/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10720 | 0.10630 | 4,421 |
| 04/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01727 | 0.01638 | 0 |
| 04/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02722 | 0.02632 | 0 |
| 04/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00815 | 0.00746 | 0 |
| 04/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00095 | 0.00116 | 0 |
| 04/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00002 | 0.00002 | 0 |
| 04/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00007 | 0.00008 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10870 | 0.10790 | 0 |
| 04/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00685 | 0.00657 | 0 |
| 04/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00380 | 0.00369 | 0 |
| 04/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01251 | 0.01195 | 0 |
| 04/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00181 | 0.00205 | 0 |
| 04/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01310 | 0.01379 | 0 |
| 04/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00615 | 0.00667 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.65140 | 10.61900 | 21,377 |
| 04/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.64900 | 0.62600 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.61300 | 0.59000 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.68900 | 0.66300 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.61100 | 1.57900 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.54300 | 0.52200 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.90000 | 0.87100 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.66000 | 1.62800 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.81300 | 0.78500 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.34100 | 0.32500 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.27800 | 0.26700 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.51100 | 0.49000 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.17500 | 0.16800 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.10600 | 0.10300 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.22800 | 0.21900 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.08000 | 0.07800 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.21300 | 0.20500 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.12700 | 1.09600 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.13500 | 0.13100 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.26000 | 0.25000 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.09500 | 0.09200 | 10,200 |
| 04/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.19900 | 0.19200 | 3,400 |
| 04/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.04400 | 1.07300 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.40900 | 0.43100 | 3,400 |
| 04/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.54800 | 0.57300 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.78400 | 0.81200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.02600 | 0.02700 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.51200 | 0.53600 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.17900 | 1.20900 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.47700 | 0.50000 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.95500 | 0.98400 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.62400 | 0.64900 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.16000 | 0.17100 | 10,200 |
| 04/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.37700 | 0.39800 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.29000 | 0.30600 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.06200 | 0.06600 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.04900 | 0.05200 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.14200 | 0.15300 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.08800 | 0.09400 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.11200 | 0.12100 | 0 |
| 04/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.09800 | 0.10700 | 0 |
| 04/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.79890 | 10.76740 | 14,099 |
| 04/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.72800 | 0.71000 | 0 |
| 04/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.70100 | 0.68400 | 0 |
| 04/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.75500 | 0.73700 | 0 |
| 04/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.30600 | 0.32000 | 0 |
| 04/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.35200 | 0.36700 | 0 |
| 04/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.32900 | 0.34300 | 0 |
| 04/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.94670 | 10.91220 | 350 |
| 04/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.76900 | 0.78600 | 0 |
| 04/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.77900 | 0.76100 | 0 |
| 04/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.79500 | 0.77600 | 0 |
| 04/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.52400 | 0.53900 | 0 |
| 04/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.60800 | 0.62400 | 0 |
| 04/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.54800 | 0.59900 | 0 |
| 04/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.37280 | 11.33560 | 500 |
| 04/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 1.22900 | 1.21400 | 0 |
| 04/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 1.21100 | 1.19800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 1.24700 | 1.23100 | 0 |
| 04/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.31700 | 1.33800 | 0 |
| 04/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.38100 | 1.40500 | 0 |
| 04/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.34900 | 1.37100 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.42800 | 8.36100 | 28,248 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.19200 | 1.12800 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.14400 | 1.08000 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.24000 | 1.17600 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.04800 | 0.98500 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.48500 | 1.41900 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.73100 | 0.67500 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 1.00000 | 0.93800 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.43600 | 1.37000 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.22900 | 2.16200 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.60900 | 0.55700 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.08100 | 0.09600 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02200 | 0.02700 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.05300 | 0.06400 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 04/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 04/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.46000 | 8.39430 | 6,933 |
| 04/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.92700 | 0.87500 | 0 |
| 04/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.88800 | 0.83800 | 0 |
| 04/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.96600 | 0.91300 | 0 |
| 04/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.10600 | 0.11900 | 0 |
| 04/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.12800 | 0.14400 | 0 |
| 04/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.11700 | 0.13100 | 0 |
| 04/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.49630 | 8.42810 | 2,298 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.66200 | 0.62400 | 0 |
| 04/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.63600 | 0.60000 | 0 |
| 04/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.68800 | 0.64900 | 0 |
| 04/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.37800 | 0.40700 | 0 |
| 04/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.42600 | 0.45800 | 0 |
| 04/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.40200 | 0.43200 | 0 |
| 04/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.48770 | 9.46550 | 0 |
| 04/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.54800 | 2.52400 | 0 |
| 04/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.50700 | 2.48300 | 0 |
| 04/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.58900 | 2.56500 | 0 |
| 04/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.35100 | 0.35000 | 0 |
| 04/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.36900 | 0.36800 | 0 |
| 04/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.36000 | 0.35900 | 0 |
| 04/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.11220 | 8.04780 | 10 |
| 04/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.59300 | 0.53500 | 0 |
| 04/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.55000 | 0.49400 | 0 |
| 04/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.63700 | 0.57800 | 0 |
| 04/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02500 | 0.03000 | 0 |
| 04/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03800 | 0.04600 | 0 |
| 04/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03100 | 0.03700 | 0 |
| 04/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.20040 | 8.13650 | 0 |
| 04/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.36900 | 0.33900 | 0 |
| 04/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.39200 | 0.36100 | 0 |
| 04/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.34700 | 0.32000 | 0 |
| 04/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.34700 | 0.38400 | 0 |
| 04/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.29200 | 0.32500 | 0 |
| 04/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.31900 | 0.35300 | 0 |
| 04/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.35640 | 0.32950 | 100,000 |
| 04/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.09730 | 0.11490 | 100,000 |
| 04/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.16060 | 0.13790 | 12,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.12450 | 0.11130 | 12,500 |
| 04/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.03100 | 0.04540 | 19,481 |
| 04/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.06610 | 0.08250 | 12,987 |
| 04/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.75050 | 8.72590 | 223 |
| 04/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.37000 | 0.36700 | 0 |
| 04/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.34500 | 0.34300 | 0 |
| 04/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.39600 | 0.39200 | 0 |
| 04/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.19600 | 0.21600 | 0 |
| 04/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.24500 | 0.26700 | 0 |
| 04/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.22000 | 0.24100 | 0 |
| 04/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.88320 | 8.85750 | 0 |
| 04/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.45100 | 0.44400 | 0 |
| 04/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.46700 | 0.46000 | 0 |
| 04/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.43400 | 0.42800 | 0 |
| 04/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.70100 | 0.72100 | 0 |
| 04/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.63400 | 0.65300 | 0 |
| 04/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.66800 | 0.68700 | 0 |
| 04/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.39850 | 6.39850 | 0 |
| 04/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.22700 | 0.22800 | 0 |
| 04/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.22100 | 0.22200 | 0 |
| 04/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.23300 | 0.23400 | 0 |
| 04/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.10800 | 0.10900 | 0 |
| 04/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.11600 | 0.11700 | 0 |
| 04/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.11200 | 0.11300 | 0 |
| 04/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.44270 | 6.44270 | 0 |
| 04/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.36800 | 0.37100 | 0 |
| 04/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.34100 | 0.34500 | 0 |
| 04/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.39500 | 0.39800 | 0 |
| 04/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.20200 | 0.20500 | 0 |
| 04/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.24800 | 0.25200 | 0 |
| 04/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.22500 | 0.22800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 04/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 04/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 04/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 04/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.30190 | 1.29190 | 0 |
| 04/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11340 | 0.10590 | 0 |
| 04/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15590 | 0.14700 | 0 |
| 04/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.07790 | 0.07200 | 0 |
| 04/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.02600 | 0.03010 | 0 |
| 04/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00400 | 0.00510 | 0 |
| 04/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01150 | 0.01400 | 0 |
| 04/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.31650 | 1.30570 | 0 |
| 04/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.18090 | 0.17240 | 0 |
| 04/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.22340 | 0.21380 | 0 |
| 04/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.14350 | 0.13630 | 0 |
| 04/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02700 | 0.03060 | 0 |
| 04/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00690 | 0.00810 | 0 |
| 04/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01440 | 0.01670 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.28410 | 8.21540 | 233,340 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.25900 | 1.19300 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.21100 | 1.14500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.30800 | 1.24100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.29400 | 1.22800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.14900 | 1.08400 | 30,100 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.05400 | 0.98900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.49000 | 1.42300 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.10100 | 1.03600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.53900 | 1.47200 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.78100 | 0.72400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.48800 | 0.44700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.91300 | 0.85000 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.31400 | 0.28600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.58900 | 1.52100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.29500 | 0.26900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.44100 | 1.37400 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.45900 | 0.42000 | 3,250 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.19700 | 1.13200 | 10,000 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.63800 | 1.57000 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.86700 | 0.80700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.35700 | 0.32500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.55100 | 0.50600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.24600 | 1.18000 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.68700 | 1.62000 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.58700 | 0.53800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.43100 | 0.39400 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.51900 | 0.47600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.38000 | 0.34700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.95900 | 0.89600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.00600 | 0.94300 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.39200 | 1.32500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.66100 | 0.60900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.07900 | 0.07300 | 2,000 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.26000 | 0.23700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.24400 | 0.22200 | 4,000 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.17000 | 0.15400 | 4,853 |
| 05/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.13500 | 0.12300 | 2,100 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.21600 | 0.19600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.20300 | 0.18500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.18000 | 0.16400 | 15,860 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.19100 | 0.17400 | 366 |
| 05/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.10200 | 0.09400 | 2,000 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.40500 | 0.37000 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.82300 | 0.76500 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.88600 | 1.81800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.13500 | 2.06700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.74000 | 0.68500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.33500 | 0.30500 | 6,620 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.08600 | 2.01700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.34300 | 1.27600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.62300 | 0.57300 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.27700 | 0.25200 | 4,850 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.83700 | 1.76800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.70000 | 0.64600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.73700 | 1.66900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.78700 | 1.71900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.93600 | 1.86800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.18500 | 2.11700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 2,420 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.06600 | 0.08100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.39300 | 0.43700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.08900 | 0.10800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.30100 | 0.34000 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05600 | 0.07000 | 13,860 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03900 | 0.05000 | 2,420 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.22100 | 0.25500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.29500 | 1.35800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.06800 | 1.12900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.60700 | 0.65900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.56900 | 0.62000 | 176 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.64600 | 0.69900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.53200 | 0.58100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.68600 | 0.73900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.85100 | 0.90800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.46000 | 0.50700 | 190 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.42600 | 0.47200 | 250 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.07700 | 0.09400 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.02200 | 0.02800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.02500 | 0.03100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.24600 | 0.28200 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.13500 | 0.16100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.19700 | 0.22900 | 4,620 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.10300 | 0.12300 | 250 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.11700 | 0.14100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.27300 | 0.31000 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.03300 | 0.04200 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.17500 | 0.20500 | 7,051 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.36100 | 0.40400 | 250 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 10,000 |
| 05/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.33000 | 0.37100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02900 | 0.03500 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.15400 | 0.18200 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04700 | 0.05900 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.01500 | 0.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 1,000 |
| 05/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |
| 05/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.39160 | 8.32000 | 25,938 |
| 05/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.21100 | 1.14900 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.16900 | 1.10700 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.25400 | 1.19100 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.63000 | 0.59300 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.66300 | 1.59500 | 4,850 |
| 05/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.46700 | 0.43800 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.41800 | 0.39100 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.38800 | 0.36300 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.74600 | 0.79300 | 132 |
| 05/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.67600 | 0.72100 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.57500 | 0.61800 | 200 |
| 05/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.33800 | 0.37300 | 132 |
| 05/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.02100 | 0.02500 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.06200 | 0.07100 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.07700 | 0.08700 | 0 |
| 05/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.06900 | 0.07900 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.49500 | 8.42130 | 6,106 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.40000 | 1.33700 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.36000 | 1.29700 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.44000 | 1.37700 | 16,000 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.32000 | 1.25800 | 37,000 |
| 05/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.46800 | 0.44200 | 360 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.91600 | 0.86900 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.61600 | 0.58300 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.44400 | 0.41900 | 5,500 |
| 05/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.55100 | 0.52000 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.85600 | 0.89900 | 1,500 |
| 05/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.72100 | 0.76200 | 4,000 |
| 05/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.14900 | 1.19800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.32100 | 0.34800 | 360 |
| 05/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.07300 | 1.12100 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.09500 | 0.10600 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.12500 | 0.13700 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.11500 | 0.12600 | 0 |
| 05/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.10500 | 0.11600 | 0 |
| 05/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.59670 | 8.51910 | 0 |
| 05/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.18600 | 1.13200 | 0 |
| 05/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.15500 | 1.10400 | 0 |
| 05/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.21800 | 1.16000 | 0 |
| 05/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 1.02300 | 0.97700 | 300 |
| 05/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.62000 | 0.58900 | 540 |
| 05/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.12300 | 1.17000 | 0 |
| 05/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.27100 | 0.29100 | 0 |
| 05/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.42600 | 0.45800 | 540 |
| 05/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.30800 | 0.33500 | 0 |
| 05/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.28900 | 0.31300 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.68440 | 8.60130 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.19200 | 1.14100 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.76100 | 0.72500 | 180 |
| 05/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.12200 | 1.07400 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.16800 | 1.11800 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.21700 | 1.16500 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.43300 | 0.46400 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.17700 | 1.22400 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.48400 | 0.51700 | 0 |
| 05/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.53800 | 0.57300 | 180 |
| 05/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.45800 | 0.49000 | 0 |
| 05/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.91220 | 8.81560 | 659 |
| 05/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 1.15900 | 1.10900 | 0 |
| 05/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 1.14200 | 1.09300 | 0 |
| 05/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 1.17700 | 1.12600 | 0 |
| 05/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.19300 | 1.23800 | 0 |
| 05/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.25800 | 1.30500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.22500 | 1.27100 | 0 |
| 05/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.44790 | 9.31860 | 0 |
| 05/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.91800 | 1.83800 | 0 |
| 05/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.89900 | 1.82100 | 0 |
| 05/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.12500 | 2.03900 | 200 |
| 05/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.93700 | 1.85600 | 0 |
| 05/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.93900 | 0.98700 | 0 |
| 05/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.67700 | 0.72000 | 0 |
| 05/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.00100 | 1.05200 | 0 |
| 05/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.97000 | 1.01900 | 0 |
| 05/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.52200 | 10.44540 | 0 |
| 05/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.59700 | 2.55300 | 0 |
| 05/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.57900 | 2.53600 | 0 |
| 05/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.61500 | 2.57200 | 0 |
| 05/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.24300 | 1.27700 | 0 |
| 05/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.30700 | 1.34100 | 0 |
| 05/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.27500 | 1.30800 | 0 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.28410 | 8.21540 | 801 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.78108 | 0.72441 | 0 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.73982 | 0.68464 | 0 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.82339 | 0.76532 | 0 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.35671 | 0.32488 | 80 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03929 | 0.04992 | 0 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.27261 | 0.30948 | 0 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05572 | 0.06924 | 0 |
| 05/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04698 | 0.05901 | 0 |
| 05/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.39160 | 8.32000 | 0 |
| 05/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.52282 | 0.49096 | 0 |
| 05/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.50399 | 0.47245 | 0 |
| 05/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.54249 | 0.51027 | 0 |
| 05/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.45089 | 0.49027 | 0 |
| 05/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.51239 | 0.55245 | 0 |
| 05/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.48122 | 0.52096 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.82430 | 12.83380 | 10,598 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.40200 | 1.41400 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.35400 | 1.36600 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.45000 | 1.46200 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.30800 | 1.31800 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.99100 | 1.00400 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.84000 | 1.85100 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.07900 | 1.09100 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.67500 | 0.68800 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.49900 | 1.51000 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.93800 | 1.94900 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.16900 | 1.18100 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.74200 | 1.75300 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.90500 | 0.91900 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.18100 | 0.17900 | 9,000 |
| 05/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.37900 | 0.38300 | 3,000 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.94700 | 0.96100 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.52300 | 0.53300 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.24900 | 0.24900 | 3,000 |
| 05/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.40500 | 0.39900 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.07300 | 0.07700 | 9,000 |
| 05/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 0.90700 | 0.89500 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.08100 | 0.08500 | 768 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.04500 | 0.04700 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.01400 | 0.01500 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02500 | 0.02600 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.15100 | 0.15400 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.05500 | 0.05700 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 768 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.06700 | 0.07000 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.03400 | 0.03400 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.02600 | 0.02800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.03000 | 0.03200 | 0 |
| 05/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.02800 | 0.03000 | 0 |
| 05/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.97800 | 12.98370 | 2,980 |
| 05/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.29800 | 1.31300 | 0 |
| 05/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.26200 | 1.27600 | 0 |
| 05/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.33600 | 1.35100 | 0 |
| 05/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.15800 | 0.16700 | 0 |
| 05/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.18400 | 0.19200 | 0 |
| 05/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.17000 | 0.17900 | 0 |
| 05/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.12530 | 13.12820 | 0 |
| 05/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.75400 | 0.75300 | 0 |
| 05/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.73800 | 0.73600 | 0 |
| 05/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.77000 | 0.77000 | 0 |
| 05/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.04500 | 1.04200 | 0 |
| 05/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.11300 | 1.10800 | 0 |
| 05/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.07900 | 1.07500 | 0 |
| 05/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10760 | 0.10720 | 4,421 |
| 05/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01767 | 0.01727 | 0 |
| 05/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00846 | 0.00815 | 0 |
| 05/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02761 | 0.02722 | 0 |
| 05/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00002 | 0 |
| 05/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00086 | 0.00095 | 0 |
| 05/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00007 | 0.00007 | 0 |
| 05/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10920 | 0.10870 | 0 |
| 05/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00709 | 0.00685 | 0 |
| 05/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01289 | 0.01251 | 0 |
| 05/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00394 | 0.00380 | 0 |
| 05/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01274 | 0.01310 | 0 |
| 05/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00169 | 0.00181 | 0 |
| 05/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00589 | 0.00615 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.61240 | 10.65140 | 21,387 |
| 05/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.62000 | 0.64900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.58400 | 0.61300 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.65600 | 0.68900 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.57200 | 1.61100 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.51600 | 0.54300 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.86400 | 0.90000 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.62100 | 1.66000 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.77900 | 0.81300 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.32100 | 0.34100 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.26400 | 0.27800 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.48500 | 0.51100 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.16600 | 0.17500 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.10200 | 0.10600 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.21600 | 0.22800 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.07700 | 0.08000 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.20200 | 0.21300 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.08900 | 1.12700 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.12900 | 0.13500 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.24700 | 0.26000 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.18900 | 0.19900 | 3,400 |
| 05/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.09100 | 0.09500 | 10,200 |
| 05/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.07900 | 1.04400 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.43500 | 0.40900 | 3,400 |
| 05/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.57700 | 0.54800 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.81700 | 0.78400 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.02700 | 0.02600 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.54000 | 0.51200 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.21500 | 1.17900 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.50400 | 0.47700 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.99000 | 0.95500 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.65400 | 0.62400 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.17300 | 0.16000 | 10,200 |
| 05/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.40200 | 0.37700 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.30900 | 0.29000 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.06700 | 0.06200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.05200 | 0.04900 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.15400 | 0.14200 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09400 | 0.08800 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.12200 | 0.11200 | 0 |
| 05/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.10800 | 0.09800 | 0 |
| 05/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.76390 | 10.79890 | 14,199 |
| 05/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.70600 | 0.72800 | 0 |
| 05/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.68000 | 0.70100 | 0 |
| 05/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.73300 | 0.75500 | 0 |
| 05/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.31900 | 0.30600 | 0 |
| 05/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.36600 | 0.35200 | 0 |
| 05/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.34200 | 0.32900 | 0 |
| 05/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.91500 | 10.94670 | 350 |
| 05/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.78500 | 0.76900 | 0 |
| 05/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.76000 | 0.77900 | 0 |
| 05/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.77500 | 0.79500 | 0 |
| 05/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.53600 | 0.52400 | 0 |
| 05/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.62100 | 0.60800 | 0 |
| 05/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.59600 | 0.54800 | 0 |
| 05/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.36580 | 11.37280 | 500 |
| 05/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 1.22500 | 1.22900 | 0 |
| 05/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 1.20700 | 1.21100 | 0 |
| 05/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 1.24200 | 1.24700 | 0 |
| 05/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.31900 | 1.31700 | 0 |
| 05/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.38400 | 1.38100 | 0 |
| 05/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.35200 | 1.34900 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.42840 | 8.42800 | 28,246 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.19100 | 1.19200 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.14300 | 1.14400 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.24000 | 1.24000 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.04700 | 1.04800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.48500 | 1.48500 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.72900 | 0.73100 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.99900 | 1.00000 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.43500 | 1.43600 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.60600 | 0.60900 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.23000 | 2.22900 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.07800 | 0.08100 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02100 | 0.02200 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.05100 | 0.05300 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 05/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 05/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.46330 | 8.46000 | 6,933 |
| 05/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.92600 | 0.92700 | 0 |
| 05/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.88700 | 0.88800 | 0 |
| 05/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.96500 | 0.96600 | 0 |
| 05/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.10200 | 0.10600 | 0 |
| 05/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.12400 | 0.12800 | 0 |
| 05/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.11300 | 0.11700 | 0 |
| 05/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.50090 | 8.49630 | 2,298 |
| 05/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.65900 | 0.66200 | 0 |
| 05/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.63400 | 0.63600 | 0 |
| 05/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.68500 | 0.68800 | 0 |
| 05/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.37100 | 0.37800 | 0 |
| 05/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.42000 | 0.42600 | 0 |
| 05/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.39500 | 0.40200 | 0 |
| 05/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.48450 | 9.48770 | 0 |
| 05/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.54600 | 2.54800 | 0 |
| 05/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.50600 | 2.50700 | 0 |
| 05/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.58700 | 2.58900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.35300 | 0.35100 | 0 |
| 05/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.37200 | 0.36900 | 0 |
| 05/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.36200 | 0.36000 | 0 |
| 05/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.11660 | 8.11220 | 10 |
| 05/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.59700 | 0.59300 | 0 |
| 05/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.64100 | 0.63700 | 0 |
| 05/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.55400 | 0.55000 | 0 |
| 05/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03700 | 0.03800 | 0 |
| 05/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02400 | 0.02500 | 0 |
| 05/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03000 | 0.03100 | 0 |
| 05/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.20980 | 8.20040 | 0 |
| 05/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.37400 | 0.36900 | 0 |
| 05/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.39700 | 0.39200 | 0 |
| 05/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.35100 | 0.34700 | 0 |
| 05/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.34100 | 0.34700 | 0 |
| 05/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.28700 | 0.29200 | 0 |
| 05/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.31400 | 0.31900 | 0 |
| 05/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.39150 | 0.35640 | 100,000 |
| 05/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.08110 | 0.09730 | 100,000 |
| 05/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.18620 | 0.16060 | 12,500 |
| 05/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.13860 | 0.12450 | 12,500 |
| 05/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.01980 | 0.03100 | 19,481 |
| 05/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.05210 | 0.06610 | 12,987 |
| 05/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.71110 | 8.75050 | 223 |
| 05/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.33900 | 0.37000 | 0 |
| 05/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.36400 | 0.39600 | 0 |
| 05/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.31500 | 0.34500 | 0 |
| 05/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.25400 | 0.24500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.20300 | 0.19600 | 0 |
| 05/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.22800 | 0.22000 | 0 |
| 05/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.84540 | 8.88320 | 0 |
| 05/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.43200 | 0.45100 | 0 |
| 05/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.41700 | 0.43400 | 0 |
| 05/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.44800 | 0.46700 | 0 |
| 05/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.65300 | 0.63400 | 0 |
| 05/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.72200 | 0.70100 | 0 |
| 05/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.68700 | 0.66800 | 0 |
| 05/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.44930 | 6.39850 | 0 |
| 05/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.26100 | 0.22700 | 0 |
| 05/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.25400 | 0.22100 | 0 |
| 05/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.26700 | 0.23300 | 0 |
| 05/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.09100 | 0.10800 | 0 |
| 05/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.09800 | 0.11600 | 0 |
| 05/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.09500 | 0.11200 | 0 |
| 05/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.49490 | 6.44270 | 0 |
| 05/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.39800 | 0.36800 | 0 |
| 05/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.37100 | 0.34100 | 0 |
| 05/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.42700 | 0.39500 | 0 |
| 05/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.18200 | 0.20200 | 0 |
| 05/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.22600 | 0.24800 | 0 |
| 05/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.20300 | 0.22500 | 0 |
| 05/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 05/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 05/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 05/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.31120 | 1.30190 | 0 |
| 05/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.12070 | 0.11340 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.08380 | 0.07790 | 0 |
| 05/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.16430 | 0.15590 | 0 |
| 05/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00310 | 0.00400 | 0 |
| 05/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.02260 | 0.02600 | 0 |
| 05/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00950 | 0.01150 | 0 |
| 05/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.32590 | 1.31650 | 0 |
| 05/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.18870 | 0.18090 | 0 |
| 05/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.23210 | 0.22340 | 0 |
| 05/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.15030 | 0.14350 | 0 |
| 05/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02440 | 0.02700 | 0 |
| 05/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00620 | 0.00690 | 0 |
| 05/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01280 | 0.01440 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.25720 | 8.28410 | 235,454 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.23200 | 1.25900 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.18400 | 1.21100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.28100 | 1.30800 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.26700 | 1.29400 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.12200 | 1.14900 | 30,100 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.02600 | 1.05400 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.46300 | 1.49000 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.07400 | 1.10100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.51200 | 1.53900 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.75400 | 0.78100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.46400 | 0.48800 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.88500 | 0.91300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.29400 | 0.31400 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.56100 | 1.58900 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.27600 | 0.29500 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.41400 | 1.44100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.43500 | 0.45900 | 3,250 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.17000 | 1.19700 | 10,000 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.61100 | 1.63800 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.83900 | 0.86700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.33500 | 0.35700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.52600 | 0.55100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.21800 | 1.24600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.66000 | 1.68700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.07300 | 0.07900 | 2,000 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.56000 | 0.58700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.40800 | 0.43100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.49400 | 0.51900 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.35800 | 0.38000 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.93200 | 0.95900 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.97900 | 1.00600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.36500 | 1.39200 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.63400 | 0.66100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.38200 | 0.40500 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79600 | 0.82300 | 5,000 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.85900 | 1.88600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.10800 | 2.13500 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.71300 | 0.74000 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.31400 | 0.33500 | 6,620 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.05900 | 2.08600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.31600 | 1.34300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.59700 | 0.62300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.25900 | 0.27700 | 4,850 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.81000 | 1.83700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.67300 | 0.70000 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.71000 | 1.73700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.76000 | 1.78700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.90900 | 1.93600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.15800 | 2.18500 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.24300 | 0.26000 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.22800 | 0.24400 | 4,000 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.15700 | 0.17000 | 4,853 |
| 06/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.12400 | 0.13500 | 2,100 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.20000 | 0.21600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.18800 | 0.20300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.16700 | 0.18000 | 15,860 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.17700 | 0.19100 | 366 |
| 06/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.09400 | 0.10200 | 2,000 |
| 06/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.31600 | 1.29500 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.08700 | 1.06800 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.62000 | 0.60700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.58100 | 0.56900 | 176 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.66000 | 0.64600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.54300 | 0.53200 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.70000 | 0.68600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.86700 | 0.85100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.47100 | 0.46000 | 190 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.43600 | 0.42600 | 250 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 2,420 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.06600 | 0.06600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.40200 | 0.39300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.09000 | 0.08900 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.30700 | 0.30100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05600 | 0.05600 | 13,860 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03900 | 0.03900 | 2,420 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.22500 | 0.22100 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.07700 | 0.07700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.02200 | 0.02200 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.02500 | 0.02500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.25100 | 0.24600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.13700 | 0.13500 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.20100 | 0.19700 | 4,620 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.10300 | 0.10300 | 250 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.11900 | 0.11700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.27800 | 0.27300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.03200 | 0.03300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.17800 | 0.17500 | 7,051 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.36900 | 0.36100 | 250 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 10,000 |
| 06/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.33700 | 0.33000 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02800 | 0.02900 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.15700 | 0.15400 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04700 | 0.04700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 1,000 |
| 06/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 06/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.36430 | 8.39160 | 25,948 |
| 06/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.18200 | 1.21100 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.13900 | 1.16900 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.22500 | 1.25400 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.60700 | 0.63000 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.63500 | 1.66300 | 4,850 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.44800 | 0.46700 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.40000 | 0.41800 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.37100 | 0.38800 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.75700 | 0.74600 | 132 |
| 06/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.68600 | 0.67600 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.58400 | 0.57500 | 200 |
| 06/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.34300 | 0.33800 | 132 |
| 06/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.06100 | 0.06200 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.07500 | 0.07700 | 0 |
| 06/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.06800 | 0.06900 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.46920 | 8.49500 | 6,106 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.36800 | 1.40000 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.32800 | 1.36000 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.41000 | 1.44000 | 16,000 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.28800 | 1.32000 | 37,000 |
| 06/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.44600 | 0.46800 | 360 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.88500 | 0.91600 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.59000 | 0.61600 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.42300 | 0.44400 | 5,500 |
| 06/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.52600 | 0.55100 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.85700 | 0.85600 | 1,500 |
| 06/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.72100 | 0.72100 | 4,000 |
| 06/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.15400 | 1.14900 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.31600 | 0.32100 | 360 |
| 06/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.07700 | 1.07300 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.09100 | 0.09500 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.11900 | 0.12500 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.10900 | 0.11500 | 0 |
| 06/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.09900 | 0.10500 | 0 |
| 06/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.57000 | 8.59670 | 0 |
| 06/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.14800 | 1.18600 | 0 |
| 06/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.11900 | 1.15500 | 0 |
| 06/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.17800 | 1.21800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.98700 | 1.02300 | 300 |
| 06/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.59000 | 0.62000 | 540 |
| 06/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.12000 | 1.12300 | 0 |
| 06/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.25800 | 0.27100 | 0 |
| 06/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.41700 | 0.42600 | 540 |
| 06/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.29900 | 0.30800 | 0 |
| 06/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.27800 | 0.28900 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.65760 | 8.68440 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.15200 | 1.19200 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.12900 | 1.16800 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.17700 | 1.21700 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.72600 | 0.76100 | 180 |
| 06/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.08300 | 1.12200 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.52500 | 0.53800 | 180 |
| 06/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.41900 | 0.43300 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.16800 | 1.17700 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.47100 | 0.48400 | 0 |
| 06/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.44400 | 0.45800 | 0 |
| 06/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.88550 | 8.91220 | 659 |
| 06/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 1.11400 | 1.15900 | 0 |
| 06/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 1.09700 | 1.14200 | 0 |
| 06/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 1.13100 | 1.17700 | 0 |
| 06/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.17300 | 1.19300 | 0 |
| 06/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.23900 | 1.25800 | 0 |
| 06/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.20600 | 1.22500 | 0 |
| 06/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.42240 | 9.44790 | 0 |
| 06/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.86200 | 1.91800 | 0 |
| 06/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.84300 | 1.89900 | 0 |
| 06/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.07500 | 2.12500 | 200 |
| 06/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.88100 | 1.93700 | 0 |
| 06/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.90900 | 0.93900 | 0 |
| 06/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.65300 | 0.67700 | 0 |
| 06/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.97100 | 1.00100 | 0 |
| 06/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.94000 | 0.97000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.49650 | 10.52200 | 0 |
| 06/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.53400 | 2.59700 | 0 |
| 06/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.51600 | 2.57900 | 0 |
| 06/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.55300 | 2.61500 | 0 |
| 06/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.20700 | 1.24300 | 0 |
| 06/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.27000 | 1.30700 | 0 |
| 06/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.23800 | 1.27500 | 0 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.25720 | 8.28410 | 796 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.75380 | 0.78108 | 0 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.71269 | 0.73982 | 0 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79601 | 0.82339 | 0 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.33545 | 0.35671 | 80 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03881 | 0.03929 | 0 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.27825 | 0.27261 | 0 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05549 | 0.05572 | 0 |
| 06/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04660 | 0.04698 | 0 |
| 06/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.36430 | 8.39160 | 0 |
| 06/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.50243 | 0.52282 | 0 |
| 06/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.48339 | 0.50399 | 0 |
| 06/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.52155 | 0.54249 | 0 |
| 06/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.45725 | 0.45089 | 0 |
| 06/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.51909 | 0.51239 | 0 |
| 06/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.48813 | 0.48122 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.71800 | 12.82430 | 10,623 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.29700 | 1.40200 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.25100 | 1.35400 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.34500 | 1.45000 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.20400 | 1.30800 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.89400 | 0.99100 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.16000 | 0.18100 | 9,000 |
| 06/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.33400 | 0.37900 | 3,000 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.85300 | 0.94700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.46200 | 0.52300 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.73400 | 1.84000 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.98000 | 1.07900 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.60200 | 0.67500 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.39300 | 1.49900 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.83200 | 1.93800 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.06900 | 1.16900 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.63600 | 1.74200 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.81100 | 0.90500 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.09300 | 0.08100 | 768 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.05100 | 0.04500 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02500 | 0.02500 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.18400 | 0.15100 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.06200 | 0.05500 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 768 |
| 06/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.29400 | 0.24900 | 3,000 |
| 06/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.46600 | 0.40500 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.08500 | 0.07300 | 9,000 |
| 06/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 0.99200 | 0.90700 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.07600 | 0.06700 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.03600 | 0.03400 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.02700 | 0.02600 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.03300 | 0.03000 | 0 |
| 06/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.02900 | 0.02800 | 0 |
| 06/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.87050 | 12.97800 | 2,995 |
| 06/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.21500 | 1.29800 | 0 |
| 06/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.18000 | 1.26200 | 0 |
| 06/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.25100 | 1.33600 | 0 |
| 06/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.18100 | 0.15800 | 0 |
| 06/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.21000 | 0.18400 | 0 |
| 06/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.19500 | 0.17000 | 0 |
| 06/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.01900 | 13.12530 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.71400 | 0.75400 | 0 |
| 06/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.69900 | 0.73800 | 0 |
| 06/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.72900 | 0.77000 | 0 |
| 06/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.11000 | 1.04500 | 0 |
| 06/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.18000 | 1.11300 | 0 |
| 06/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.14500 | 1.07900 | 0 |
| 06/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10720 | 0.10760 | 4,421 |
| 06/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01727 | 0.01767 | 0 |
| 06/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02721 | 0.02761 | 0 |
| 06/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00807 | 0.00846 | 0 |
| 06/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00087 | 0.00086 | 0 |
| 06/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 06/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00007 | 0.00007 | 0 |
| 06/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10870 | 0.10920 | 0 |
| 06/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00670 | 0.00709 | 0 |
| 06/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00369 | 0.00394 | 0 |
| 06/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01239 | 0.01289 | 0 |
| 06/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00169 | 0.00169 | 0 |
| 06/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01299 | 0.01274 | 0 |
| 06/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00600 | 0.00589 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.50300 | 10.61240 | 21,397 |
| 06/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.53600 | 0.62000 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.50300 | 0.58400 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.57000 | 0.65600 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.46400 | 1.57200 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.44100 | 0.51600 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.76700 | 0.86400 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.51300 | 1.62100 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.68400 | 0.77900 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.27000 | 0.32100 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.22000 | 0.26400 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.41200 | 0.48500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.13800 | 0.16600 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.08500 | 0.10200 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.18000 | 0.21600 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.06400 | 0.07700 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.16800 | 0.20200 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.98600 | 1.08900 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.10700 | 0.12900 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.20600 | 0.24700 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.15700 | 0.18900 | 3,400 |
| 06/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.07600 | 0.09100 | 10,200 |
| 06/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.17300 | 1.07900 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.50300 | 0.43500 | 3,400 |
| 06/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.65400 | 0.57700 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.90400 | 0.81700 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.03300 | 0.02700 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.61500 | 0.54000 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.31100 | 1.21500 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.57700 | 0.50400 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.08200 | 0.99000 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.73500 | 0.65400 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.20900 | 0.17300 | 10,200 |
| 06/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.46700 | 0.40200 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.36700 | 0.30900 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.08100 | 0.06700 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.06400 | 0.05200 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.18800 | 0.15400 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.11700 | 0.09400 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.15000 | 0.12200 | 0 |
| 06/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13300 | 0.10800 | 0 |
| 06/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.65110 | 10.76390 | 14,289 |
| 06/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.64000 | 0.70600 | 0 |
| 06/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.61600 | 0.68000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.66500 | 0.73300 | 0 |
| 06/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.36400 | 0.31900 | 0 |
| 06/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.41500 | 0.36600 | 0 |
| 06/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.38900 | 0.34200 | 0 |
| 06/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.80010 | 10.91500 | 350 |
| 06/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.71900 | 0.78500 | 0 |
| 06/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.74400 | 0.77500 | 0 |
| 06/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.69500 | 0.76000 | 0 |
| 06/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.67000 | 0.62100 | 0 |
| 06/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.61900 | 0.53600 | 0 |
| 06/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.64400 | 0.59600 | 0 |
| 06/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.23790 | 11.36580 | 500 |
| 06/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 1.15300 | 1.22500 | 0 |
| 06/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 1.13700 | 1.20700 | 0 |
| 06/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 1.17000 | 1.24200 | 0 |
| 06/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.37500 | 1.31900 | 0 |
| 06/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.44200 | 1.38400 | 0 |
| 06/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.40800 | 1.35200 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.36550 | 8.42840 | 28,246 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.12900 | 1.19100 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.08100 | 1.14300 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.17800 | 1.24000 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.98600 | 1.04700 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.42200 | 1.48500 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.67300 | 0.72900 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.93800 | 0.99900 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.37300 | 1.43500 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.55300 | 0.60600 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.16700 | 2.23000 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.08800 | 0.07800 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02300 | 0.02100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.05800 | 0.05100 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 06/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 06/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.39910 | 8.46330 | 6,933 |
| 06/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.87200 | 0.92600 | 0 |
| 06/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.91100 | 0.96500 | 0 |
| 06/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.83400 | 0.88700 | 0 |
| 06/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.13500 | 0.12400 | 0 |
| 06/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.11200 | 0.10200 | 0 |
| 06/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.12300 | 0.11300 | 0 |
| 06/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.43780 | 8.50090 | 2,298 |
| 06/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.62100 | 0.65900 | 0 |
| 06/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.59700 | 0.63400 | 0 |
| 06/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.64700 | 0.68500 | 0 |
| 06/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.39600 | 0.37100 | 0 |
| 06/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.44600 | 0.42000 | 0 |
| 06/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.42000 | 0.39500 | 0 |
| 06/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.41520 | 9.48450 | 0 |
| 06/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.48300 | 2.54600 | 0 |
| 06/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.44200 | 2.50600 | 0 |
| 06/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.52400 | 2.58700 | 0 |
| 06/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.35900 | 0.35300 | 0 |
| 06/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.37700 | 0.37200 | 0 |
| 06/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.36800 | 0.36200 | 0 |
| 06/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.04860 | 8.11660 | 10 |
| 06/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.53400 | 0.59700 | 0 |
| 06/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.49200 | 0.55400 | 0 |
| 06/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.57700 | 0.64100 | 0 |
| 06/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02800 | 0.02400 | 0 |
| 06/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.04300 | 0.03700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03500 | 0.03000 | 0 |
| 06/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.13770 | 8.20980 | 0 |
| 06/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.33300 | 0.37400 | 0 |
| 06/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.31400 | 0.35100 | 0 |
| 06/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.35400 | 0.39700 | 0 |
| 06/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.31600 | 0.28700 | 0 |
| 06/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.37600 | 0.34100 | 0 |
| 06/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.34500 | 0.31400 | 0 |
| 06/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.37470 | 0.39150 | 100,000 |
| 06/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.08520 | 0.08110 | 100,000 |
| 06/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.18120 | 0.18620 | 12,500 |
| 06/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.13680 | 0.13860 | 12,500 |
| 06/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.02050 | 0.01980 | 19,481 |
| 06/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.05400 | 0.05210 | 12,987 |
| 06/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.63760 | 8.71110 | 223 |
| 06/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.29300 | 0.33900 | 0 |
| 06/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.27300 | 0.31500 | 0 |
| 06/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.31600 | 0.36400 | 0 |
| 06/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.22800 | 0.20300 | 0 |
| 06/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.28500 | 0.25400 | 0 |
| 06/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.25500 | 0.22800 | 0 |
| 06/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.77030 | 8.84540 | 0 |
| 06/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.38700 | 0.43200 | 0 |
| 06/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.37300 | 0.41700 | 0 |
| 06/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.40200 | 0.44800 | 0 |
| 06/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.68200 | 0.65300 | 0 |
| 06/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.75300 | 0.72200 | 0 |
| 06/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.71700 | 0.68700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.42030 | 6.44930 | 0 |
| 06/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.23800 | 0.26100 | 0 |
| 06/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.23200 | 0.25400 | 0 |
| 06/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.24400 | 0.26700 | 0 |
| 06/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.09700 | 0.09100 | 0 |
| 06/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.10500 | 0.09800 | 0 |
| 06/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.10100 | 0.09500 | 0 |
| 06/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.46430 | 6.49490 | 0 |
| 06/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.37200 | 0.39800 | 0 |
| 06/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.34500 | 0.37100 | 0 |
| 06/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.40000 | 0.42700 | 0 |
| 06/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.18600 | 0.18200 | 0 |
| 06/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.23100 | 0.22600 | 0 |
| 06/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.20800 | 0.20300 | 0 |
| 06/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 06/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 06/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 06/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.30600 | 1.31120 | 0 |
| 06/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11550 | 0.12070 | 0 |
| 06/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15900 | 0.16430 | 0 |
| 06/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.07900 | 0.08380 | 0 |
| 06/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.02300 | 0.02260 | 0 |
| 06/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00300 | 0.00310 | 0 |
| 06/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00950 | 0.00950 | 0 |
| 06/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.32130 | 1.32590 | 0 |
| 06/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.18370 | 0.18870 | 0 |
| 06/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.14550 | 0.15030 | 0 |
| 06/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.22720 | 0.23210 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00590 | 0.00620 | 0 |
| 06/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02420 | 0.02440 | 0 |
| 06/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01240 | 0.01280 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.26910 | 8.25720 | 236,337 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.24100 | 1.23200 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.19200 | 1.18400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.29000 | 1.28100 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.27600 | 1.26700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.12900 | 1.12200 | 30,100 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.03200 | 1.02600 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.47400 | 1.46300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.08100 | 1.07400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.52300 | 1.51200 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.75200 | 0.75400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.44800 | 0.46400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.88800 | 0.88500 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.27200 | 0.29400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.57300 | 1.56100 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.25400 | 0.27600 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.42400 | 1.41400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.41800 | 0.43500 | 3,250 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.17800 | 1.17000 | 10,000 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.62200 | 1.61100 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.84100 | 0.83900 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.31400 | 0.33500 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.51300 | 0.52600 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.22700 | 1.21800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.67200 | 1.66000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.55000 | 0.56000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.39000 | 0.40800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.48000 | 0.49400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.33800 | 0.35800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.93600 | 0.93200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.98400 | 0.97900 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.37500 | 1.36500 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.62700 | 0.63400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.36300 | 0.38200 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79600 | 0.79600 | 5,000 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.87100 | 1.85900 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.12000 | 2.10800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.71000 | 0.71300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.29200 | 0.31400 | 6,620 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.07000 | 2.05900 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.32500 | 1.31600 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.58800 | 0.59700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.23600 | 0.25900 | 4,850 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.82100 | 1.81000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.66800 | 0.67300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.06100 | 0.07300 | 2,000 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.16700 | 0.18800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.14700 | 0.16700 | 15,860 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.15700 | 0.17700 | 366 |
| 09/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.08000 | 0.09400 | 2,000 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.72200 | 1.71000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.77100 | 1.76000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.92100 | 1.90900 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.17000 | 2.15800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.22100 | 0.24300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.20600 | 0.22800 | 4,000 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.13800 | 0.15700 | 3 |
| 09/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.10700 | 0.12400 | 5,700 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.17900 | 0.20000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.51000 | 0.54300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.66900 | 0.70000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.83800 | 0.86700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.43700 | 0.47100 | 190 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.40200 | 0.43600 | 250 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 2,420 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.29200 | 1.31600 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.06100 | 1.08700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.58800 | 0.62000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.54800 | 0.58100 | 176 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.62800 | 0.66000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.04900 | 0.06600 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.36700 | 0.40200 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.06900 | 0.09000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.27300 | 0.30700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.04100 | 0.05600 | 13,860 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02700 | 0.03900 | 2,420 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.19400 | 0.22500 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.05800 | 0.07700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01500 | 0.02200 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.01700 | 0.02500 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.21900 | 0.25100 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.11100 | 0.13700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.17100 | 0.20100 | 4,620 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.08100 | 0.10300 | 250 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.09400 | 0.11900 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.24500 | 0.27800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02200 | 0.03200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.14900 | 0.17800 | 7,051 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.33500 | 0.36900 | 250 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 10,000 |
| 09/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.30300 | 0.33700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01900 | 0.02800 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.12900 | 0.15700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03300 | 0.04700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01200 | 0.01700 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01300 | 0.01900 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.01000 | 0.01500 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 1,000 |
| 09/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 09/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.37750 | 8.36430 | 38,970 |
| 09/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.18400 | 1.18200 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.14100 | 1.13900 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.22800 | 1.22500 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.58900 | 0.60700 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.64400 | 1.63500 | 4,850 |
| 09/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.42600 | 0.44800 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.37800 | 0.40000 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.34900 | 0.37100 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.72200 | 0.75700 | 132 |
| 09/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.65100 | 0.68600 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.54900 | 0.58400 | 200 |
| 09/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.31200 | 0.34300 | 132 |
| 09/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.05100 | 0.06100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.06400 | 0.07500 | 0 |
| 09/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.05700 | 0.06800 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.48420 | 8.46920 | 6,106 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.37200 | 1.36800 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.33000 | 1.32800 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.41400 | 1.41000 | 16,000 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.29000 | 1.28800 | 37,000 |
| 09/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.42700 | 0.44600 | 360 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.87300 | 0.88500 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.50700 | 0.52600 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.57100 | 0.59000 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.40400 | 0.42300 | 5,500 |
| 09/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.82300 | 0.85700 | 1,500 |
| 09/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.68700 | 0.72100 | 4,000 |
| 09/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.12000 | 1.15400 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.28900 | 0.31600 | 360 |
| 09/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.04300 | 1.07700 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.08000 | 0.09100 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.10600 | 0.11900 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.09600 | 0.10900 | 0 |
| 09/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.08800 | 0.09900 | 0 |
| 09/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.58860 | 8.57000 | 0 |
| 09/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.14600 | 1.14800 | 0 |
| 09/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.11400 | 1.11900 | 0 |
| 09/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.17900 | 1.17800 | 0 |
| 09/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.97900 | 0.98700 | 300 |
| 09/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.57600 | 0.59000 | 540 |
| 09/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.08700 | 1.12000 | 0 |
| 09/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.24000 | 0.25800 | 0 |
| 09/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.39000 | 0.41700 | 540 |
| 09/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.27500 | 0.29900 | 0 |
| 09/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.25700 | 0.27800 | 0 |
| 09/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.67720 | 8.65760 | 0 |
| 09/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.14100 | 1.15200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.11600 | 1.12900 | 0 |
| 09/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.16600 | 1.17700 | 0 |
| 09/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.70900 | 0.72600 | 180 |
| 09/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.06900 | 1.08300 | 0 |
| 09/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.49200 | 0.52500 | 180 |
| 09/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.38900 | 0.41900 | 0 |
| 09/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.13200 | 1.16800 | 0 |
| 09/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.43900 | 0.47100 | 0 |
| 09/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.41400 | 0.44400 | 0 |
| 09/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.90280 | 8.88550 | 659 |
| 09/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 1.07800 | 1.11400 | 0 |
| 09/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 1.09500 | 1.13100 | 0 |
| 09/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 1.06100 | 1.09700 | 0 |
| 09/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.18600 | 1.23900 | 0 |
| 09/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.12000 | 1.17300 | 0 |
| 09/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.15300 | 1.20600 | 0 |
| 09/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.43510 | 9.42240 | 0 |
| 09/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.80900 | 1.86200 | 0 |
| 09/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.79000 | 1.84300 | 0 |
| 09/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 2.03000 | 2.07500 | 200 |
| 09/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.82900 | 1.88100 | 0 |
| 09/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.84400 | 0.90900 | 0 |
| 09/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.59500 | 0.65300 | 0 |
| 09/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.90500 | 0.97100 | 0 |
| 09/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.87400 | 0.94000 | 0 |
| 09/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.50920 | 10.49650 | 0 |
| 09/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.47900 | 2.53400 | 0 |
| 09/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.46100 | 2.51600 | 0 |
| 09/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.49700 | 2.55300 | 0 |
| 09/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.13800 | 1.20700 | 0 |
| 09/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.20200 | 1.27000 | 0 |
| 09/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.17000 | 1.23800 | 0 |
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.26910 | 8.25720 | 796 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.75239 | 0.75380 | 0 |
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.70953 | 0.71269 | 0 |
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.79625 | 0.79601 | 0 |
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.31417 | 0.33545 | 80 |
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02715 | 0.03881 | 0 |
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.24507 | 0.27825 | 0 |
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.04043 | 0.05549 | 0 |
| 09/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03329 | 0.04660 | 0 |
| 09/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.37750 | 8.36430 | 0 |
| 09/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.48112 | 0.50243 | 0 |
| 09/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.46241 | 0.48339 | 0 |
| 09/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.50071 | 0.52155 | 0 |
| 09/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.42321 | 0.45725 | 0 |
| 09/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.48491 | 0.51909 | 0 |
| 09/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.45362 | 0.48813 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.75040 | 12.71800 | 10,623 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.32700 | 1.29700 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.27900 | 1.25100 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.37500 | 1.34500 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.14800 | 0.16000 | 9,000 |
| 09/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.32300 | 0.33400 | 3,000 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.66700 | 1.63600 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.82600 | 0.81100 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.87000 | 0.85300 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.45600 | 0.46200 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.23200 | 1.20400 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.91300 | 0.89400 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.76500 | 1.73400 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 1.00200 | 0.98000 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.60300 | 0.60200 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.42300 | 1.39300 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.86300 | 1.83200 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.09300 | 1.06900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.04300 | 0.05100 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.15300 | 0.18400 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.05200 | 0.06200 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 768 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.06300 | 0.07600 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.03200 | 0.03600 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.25600 | 0.29400 | 3,000 |
| 09/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.42300 | 0.46600 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.07000 | 0.08500 | 9,000 |
| 09/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.07600 | 0.09300 | 768 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.01700 | 0.01800 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 0.94800 | 0.99200 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.02900 | 0.03300 | 0 |
| 09/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.02700 | 0.02900 | 0 |
| 09/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.90500 | 12.87050 | 2,985 |
| 09/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.22400 | 1.21500 | 0 |
| 09/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.18700 | 1.18000 | 0 |
| 09/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.26100 | 1.25100 | 0 |
| 09/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.15600 | 0.18100 | 0 |
| 09/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.18200 | 0.21000 | 0 |
| 09/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.16900 | 0.19500 | 0 |
| 09/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.05620 | 13.01900 | 0 |
| 09/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.71600 | 0.71400 | 0 |
| 09/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.70100 | 0.69900 | 0 |
| 09/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.73200 | 0.72900 | 0 |
| 09/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.07600 | 1.11000 | 0 |
| 09/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.14500 | 1.18000 | 0 |
| 09/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.11000 | 1.14500 | 0 |
| 09/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10760 | 0.10720 | 4,328 |
| 09/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01765 | 0.01727 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02761 | 0.02721 | 0 |
| 09/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00819 | 0.00807 | 0 |
| 09/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00059 | 0.00087 | 0 |
| 09/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 09/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00005 | 0.00007 | 0 |
| 09/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10920 | 0.10870 | 0 |
| 09/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00659 | 0.00670 | 0 |
| 09/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00349 | 0.00369 | 0 |
| 09/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01258 | 0.01239 | 0 |
| 09/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00138 | 0.00169 | 0 |
| 09/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01229 | 0.01299 | 0 |
| 09/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00539 | 0.00600 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.53590 | 10.50300 | 22,397 |
| 09/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.53900 | 0.53600 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.50400 | 0.50300 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.57600 | 0.57000 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.49300 | 1.46400 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.43800 | 0.44100 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.78100 | 0.76700 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.54200 | 1.51300 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.69500 | 0.68400 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.25600 | 0.27000 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.20500 | 0.22000 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.40800 | 0.41200 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.12200 | 0.13800 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.07200 | 0.08500 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.16400 | 0.18000 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.05300 | 0.06400 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.15200 | 0.16800 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 1.00700 | 0.98600 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.09300 | 0.10700 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.19000 | 0.20600 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.14100 | 0.15700 | 3,400 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.06300 | 0.07600 | 10,200 |
| 09/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.12700 | 1.17300 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.45400 | 0.50300 | 3,400 |
| 09/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.60500 | 0.65400 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.85700 | 0.90400 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.02100 | 0.03300 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.56600 | 0.61500 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.26700 | 1.31100 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.52800 | 0.57700 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.03600 | 1.08200 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.68600 | 0.73500 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.17200 | 0.20900 | 10,200 |
| 09/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.41900 | 0.46700 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.32000 | 0.36700 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.05900 | 0.08100 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.04500 | 0.06400 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.15200 | 0.18800 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09000 | 0.11700 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.11800 | 0.15000 | 0 |
| 09/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.10300 | 0.13300 | 0 |
| 09/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.68530 | 10.65110 | 24,546 |
| 09/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.62700 | 0.64000 | 0 |
| 09/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.60200 | 0.61600 | 0 |
| 09/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.65300 | 0.66500 | 0 |
| 09/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.31800 | 0.36400 | 0 |
| 09/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.36700 | 0.41500 | 0 |
| 09/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.34200 | 0.38900 | 0 |
| 09/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.83540 | 10.80010 | 350 |
| 09/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.69900 | 0.71900 | 0 |
| 09/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.72400 | 0.74400 | 0 |
| 09/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.67500 | 0.69500 | 0 |
| 09/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.61500 | 0.67000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.56400 | 0.61900 | 0 |
| 09/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.58900 | 0.64400 | 0 |
| 09/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.27270 | 11.23790 | 500 |
| 09/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 1.12500 | 1.15300 | 0 |
| 09/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 1.10800 | 1.13700 | 0 |
| 09/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 1.14300 | 1.17000 | 0 |
| 09/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.31300 | 1.37500 | 0 |
| 09/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.37800 | 1.44200 | 0 |
| 09/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.34500 | 1.40800 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.38630 | 8.36550 | 28,096 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.14800 | 1.12900 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.10000 | 1.08100 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.19700 | 1.17800 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.00300 | 0.98600 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.44200 | 1.42200 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.68500 | 0.67300 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.95600 | 0.93800 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.39300 | 1.37300 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.56300 | 0.55300 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.18700 | 2.16700 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.07700 | 0.08800 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02000 | 0.02300 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.04900 | 0.05800 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 09/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 09/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.42100 | 8.39910 | 6,933 |
| 09/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.88600 | 0.87200 | 0 |
| 09/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.92500 | 0.91100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.84700 | 0.83400 | 0 |
| 09/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.12600 | 0.13500 | 0 |
| 09/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.10400 | 0.11200 | 0 |
| 09/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.11500 | 0.12300 | 0 |
| 09/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.46060 | 8.43780 | 2,298 |
| 09/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.62800 | 0.62100 | 0 |
| 09/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.60300 | 0.59700 | 0 |
| 09/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.65400 | 0.64700 | 0 |
| 09/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.38000 | 0.39600 | 0 |
| 09/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.42900 | 0.44600 | 0 |
| 09/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.40400 | 0.42000 | 0 |
| 09/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.44130 | 9.41520 | 0 |
| 09/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.50500 | 2.48300 | 0 |
| 09/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.46500 | 2.44200 | 0 |
| 09/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.54600 | 2.52400 | 0 |
| 09/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.35500 | 0.35900 | 0 |
| 09/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.37400 | 0.37700 | 0 |
| 09/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.36400 | 0.36800 | 0 |
| 09/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.03860 | 8.04860 | 10 |
| 09/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.52000 | 0.53400 | 0 |
| 09/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.47700 | 0.49200 | 0 |
| 09/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.56300 | 0.57700 | 0 |
| 09/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02400 | 0.02800 | 0 |
| 09/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03800 | 0.04300 | 0 |
| 09/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03100 | 0.03500 | 0 |
| 09/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.13080 | 8.13770 | 0 |
| 09/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.31300 | 0.33300 | 0 |
| 09/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.29400 | 0.31400 | 0 |
| 09/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.33500 | 0.35400 | 0 |
| 09/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.30400 | 0.31600 | 0 |
| 09/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.36300 | 0.37600 | 0 |
| 09/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.33200 | 0.34500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.36870 | 0.37470 | 100,000 |
| 09/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.07920 | 0.08520 | 100,000 |
| 09/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.19700 | 0.18120 | 12,500 |
| 09/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.15100 | 0.13680 | 12,500 |
| 09/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.01140 | 0.02050 | 19,481 |
| 09/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.04130 | 0.05400 | 12,987 |
| 09/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.68370 | 8.63760 | 25 |
| 09/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.28800 | 0.29300 | 0 |
| 09/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.26500 | 0.27300 | 0 |
| 09/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.31300 | 0.31600 | 0 |
| 09/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.17900 | 0.22800 | 0 |
| 09/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.23100 | 0.28500 | 0 |
| 09/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.20400 | 0.25500 | 0 |
| 09/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.81690 | 8.77030 | 0 |
| 09/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.39200 | 0.38700 | 0 |
| 09/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.37700 | 0.37300 | 0 |
| 09/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.40800 | 0.40200 | 0 |
| 09/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.64100 | 0.68200 | 0 |
| 09/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.71000 | 0.75300 | 0 |
| 09/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.67500 | 0.71700 | 0 |
| 09/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.47480 | 6.42030 | 0 |
| 09/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.26200 | 0.23800 | 0 |
| 09/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.25500 | 0.23200 | 0 |
| 09/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.26900 | 0.24400 | 0 |
| 09/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.06800 | 0.09700 | 0 |
| 09/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.07400 | 0.10500 | 0 |
| 09/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.07100 | 0.10100 | 0 |
| 09/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.52100 | 6.46430 | 0 |
| 09/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.39600 | 0.37200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.36700 | 0.34500 | 0 |
| 09/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.42600 | 0.40000 | 0 |
| 09/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.15500 | 0.18600 | 0 |
| 09/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.19600 | 0.23100 | 0 |
| 09/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.17500 | 0.20800 | 0 |
| 09/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 09/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 09/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 09/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.30700 | 1.30600 | 0 |
| 09/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.11430 | 0.11550 | 0 |
| 09/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15900 | 0.15900 | 0 |
| 09/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.07620 | 0.07900 | 0 |
| 09/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.01920 | 0.02300 | 0 |
| 09/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 09/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00730 | 0.00950 | 0 |
| 09/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.32270 | 1.32130 | 0 |
| 09/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.18310 | 0.18370 | 0 |
| 09/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.14380 | 0.14550 | 0 |
| 09/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.22790 | 0.22720 | 0 |
| 09/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00520 | 0.00590 | 0 |
| 09/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02110 | 0.02420 | 0 |
| 09/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01040 | 0.01240 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.18170 | 8.26910 | 239,006 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.15400 | 1.24100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.10500 | 1.19200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.20300 | 1.29000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.18900 | 1.27600 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.04200 | 1.12900 | 30,100 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.94600 | 1.03200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.38600 | 1.47400 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.99400 | 1.08100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.43500 | 1.52300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.67100 | 0.75200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.04500 | 0.06100 | 2,000 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.12200 | 0.15700 | 366 |
| 10/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.06000 | 0.08000 | 2,000 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.10600 | 0.13800 | 3 |
| 10/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.08200 | 0.10700 | 6,700 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.14100 | 0.17900 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.13100 | 0.16700 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.11400 | 0.14700 | 15,860 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.73300 | 1.82100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.58800 | 0.66800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.63400 | 1.72200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.68400 | 1.77100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.83300 | 1.92100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.08200 | 2.17000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.17600 | 0.22100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.16300 | 0.20600 | 8,000 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.38000 | 0.44800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.80300 | 0.88800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.22000 | 0.27200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.48500 | 1.57300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.20400 | 0.25400 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.33600 | 1.42400 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.35200 | 0.41800 | 4,250 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.09100 | 1.17800 | 10,000 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.53400 | 1.62200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.75800 | 0.84100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.25700 | 0.31400 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.44100 | 0.51300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.14000 | 1.22700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.58400 | 1.67200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.47400 | 0.55000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.32500 | 0.39000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.40900 | 0.48000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.27800 | 0.33800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.85000 | 0.93600 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.89800 | 0.98400 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.28700 | 1.37500 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.54900 | 0.62700 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.30100 | 0.36300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.71400 | 0.79600 | 5,000 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.78300 | 1.87100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.03200 | 2.12000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.62900 | 0.71000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.23800 | 0.29200 | 6,620 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.98300 | 2.07000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.23800 | 1.32500 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.51000 | 0.58800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.18900 | 0.23600 | 4,850 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.40700 | 0.36700 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.07800 | 0.06900 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.30600 | 0.27300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.04700 | 0.04100 | 13,860 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03200 | 0.02700 | 2,420 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.21900 | 0.19400 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.06700 | 0.05800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.24600 | 0.21900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.12700 | 0.11100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.19300 | 0.17100 | 4,620 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.09200 | 0.08100 | 250 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.10900 | 0.09400 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.27500 | 0.24500 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02600 | 0.02200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.17000 | 0.14900 | 7,051 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.37200 | 0.33500 | 250 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 10,000 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.33800 | 0.30300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.14800 | 0.12900 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.48100 | 0.43700 | 190 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.44400 | 0.40200 | 250 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 2,420 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.05600 | 0.04900 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.64000 | 0.58800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.59900 | 0.54800 | 176 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.68200 | 0.62800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.55900 | 0.51000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.72400 | 0.66900 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.90000 | 0.83800 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.36300 | 1.29200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.12800 | 1.06100 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03900 | 0.03300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 1,000 |
| 10/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 10/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.28940 | 8.37750 | 39,040 |
| 10/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.09800 | 1.18400 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.05500 | 1.14100 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.14200 | 1.22800 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.52400 | 0.58900 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.55600 | 1.64400 | 4,850 |
| 10/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.37200 | 0.42600 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.32800 | 0.37800 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.30200 | 0.34900 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.76300 | 0.72200 | 132 |
| 10/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.68900 | 0.65100 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.58300 | 0.54900 | 200 |
| 10/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.33500 | 0.31200 | 132 |
| 10/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.05300 | 0.05100 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.06600 | 0.06400 | 0 |
| 10/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.05900 | 0.05700 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.39760 | 8.48420 | 5,906 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.28700 | 1.37200 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.24600 | 1.33000 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.45000 | 0.50700 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.35500 | 0.40400 | 5,500 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.32900 | 1.41400 | 16,000 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.20500 | 1.29000 | 37,000 |
| 10/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.37600 | 0.42700 | 360 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.79800 | 0.87300 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.51000 | 0.57100 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.71200 | 0.68700 | 4,000 |
| 10/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.15700 | 1.12000 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.30000 | 0.28900 | 360 |
| 10/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.07800 | 1.04300 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.08100 | 0.08000 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.10700 | 0.10600 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.85200 | 0.82300 | 1,500 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.09800 | 0.09600 | 0 |
| 10/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.08900 | 0.08800 | 0 |
| 10/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.50230 | 8.58860 | 0 |
| 10/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.06900 | 1.14600 | 0 |
| 10/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.52100 | 0.57600 | 540 |
| 10/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.90700 | 0.97900 | 300 |
| 10/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.04000 | 1.11400 | 0 |
| 10/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.09800 | 1.17900 | 0 |
| 10/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.24600 | 0.24000 | 0 |
| 10/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.40500 | 0.39000 | 540 |
| 10/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.28800 | 0.27500 | 0 |
| 10/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.11900 | 1.08700 | 0 |
| 10/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.26700 | 0.25700 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.59170 | 8.67720 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.07100 | 1.14100 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.65200 | 0.70900 | 180 |
| 10/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.00100 | 1.06900 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.04700 | 1.11600 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.09600 | 1.16600 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.40400 | 0.38900 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.16000 | 1.13200 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.45500 | 0.43900 | 0 |
| 10/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.50900 | 0.49200 | 180 |
| 10/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.42900 | 0.41400 | 0 |
| 10/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.81690 | 8.90280 | 659 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 1.01400 | 1.07800 | 0 |
| 10/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.99700 | 1.06100 | 0 |
| 10/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 1.03000 | 1.09500 | 0 |
| 10/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.14100 | 1.12000 | 0 |
| 10/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.20800 | 1.18600 | 0 |
| 10/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.17500 | 1.15300 | 0 |
| 10/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.35060 | 9.43510 | 0 |
| 10/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.73700 | 1.80900 | 0 |
| 10/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.71800 | 1.79000 | 0 |
| 10/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.75500 | 1.82900 | 0 |
| 10/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.95500 | 2.03000 | 200 |
| 10/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.85400 | 0.84400 | 0 |
| 10/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.60400 | 0.59500 | 0 |
| 10/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.91700 | 0.90500 | 0 |
| 10/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.88600 | 0.87400 | 0 |
| 10/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.42470 | 10.50920 | 0 |
| 10/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.40000 | 2.47900 | 0 |
| 10/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.41800 | 2.49700 | 0 |
| 10/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.38300 | 2.46100 | 0 |
| 10/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.20800 | 1.20200 | 0 |
| 10/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.14300 | 1.13800 | 0 |
| 10/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.17500 | 1.17000 | 0 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.18170 | 8.26910 | 796 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.67071 | 0.75239 | 0 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.62878 | 0.70953 | 0 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.25666 | 0.31417 | 80 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.71375 | 0.79625 | 0 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03205 | 0.02715 | 0 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.27496 | 0.24507 | 0 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.04708 | 0.04043 | 0 |
| 10/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03901 | 0.03329 | 0 |
| 10/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.28940 | 8.37750 | 0 |
| 10/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.42276 | 0.48112 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.40497 | 0.46241 | 0 |
| 10/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.44141 | 0.50071 | 0 |
| 10/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.45201 | 0.42321 | 0 |
| 10/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.51557 | 0.48491 | 0 |
| 10/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.48336 | 0.45362 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.65670 | 12.75040 | 10,673 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.23800 | 1.32700 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.19100 | 1.27900 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.28500 | 1.37500 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.14500 | 1.23200 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.83200 | 0.91300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.67300 | 1.76500 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.91900 | 1.00200 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.54300 | 0.60300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.33300 | 1.42300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.12900 | 0.14800 | 9,000 |
| 10/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.28700 | 0.32300 | 3,000 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.78900 | 0.87000 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.40700 | 0.45600 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.77100 | 1.86300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 1.00800 | 1.09300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.57500 | 1.66700 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.74700 | 0.82600 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.09000 | 0.07600 | 768 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.05100 | 0.04300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.30000 | 0.25600 | 3,000 |
| 10/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.48000 | 0.42300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.08200 | 0.07000 | 9,000 |
| 10/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.02200 | 0.94800 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02600 | 0.02300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.18600 | 0.15300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.06200 | 0.05200 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 768 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.07500 | 0.06300 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.03800 | 0.03200 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.02800 | 0.02500 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.03400 | 0.02900 | 0 |
| 10/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.03100 | 0.02700 | 0 |
| 10/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.81090 | 12.90500 | 2,985 |
| 10/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.14600 | 1.22400 | 0 |
| 10/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.18200 | 1.26100 | 0 |
| 10/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.11100 | 1.18700 | 0 |
| 10/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.20000 | 0.18200 | 0 |
| 10/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.17100 | 0.15600 | 0 |
| 10/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.18500 | 0.16900 | 0 |
| 10/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.96510 | 13.05620 | 0 |
| 10/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.67900 | 0.71600 | 0 |
| 10/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.66400 | 0.70100 | 0 |
| 10/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.69400 | 0.73200 | 0 |
| 10/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.12900 | 1.07600 | 0 |
| 10/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.19900 | 1.14500 | 0 |
| 10/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.16400 | 1.11000 | 0 |
| 10/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10650 | 0.10760 | 4,328 |
| 10/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01655 | 0.01765 | 0 |
| 10/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02651 | 0.02761 | 0 |
| 10/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00719 | 0.00819 | 0 |
| 10/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00069 | 0.00059 | 0 |
| 10/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 10/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00005 | 0.00005 | 0 |
| 10/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10810 | 0.10920 | 0 |
| 10/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00578 | 0.00659 | 0 |
| 10/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00296 | 0.00349 | 0 |
| 10/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01154 | 0.01258 | 0 |
| 10/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00144 | 0.00138 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01286 | 0.01229 | 0 |
| 10/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00568 | 0.00539 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.46130 | 10.53590 | 22,917 |
| 10/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.48200 | 0.53900 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.44800 | 0.50400 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.51600 | 0.57600 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.41900 | 1.49300 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.38600 | 0.43800 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.71500 | 0.78100 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.46800 | 1.54200 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.63100 | 0.69500 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.22200 | 0.25600 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.17600 | 0.20500 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.35700 | 0.40800 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.10500 | 0.12200 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.06200 | 0.07200 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.14000 | 0.16400 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.04500 | 0.05300 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.12900 | 0.15200 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.93700 | 1.00700 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.08000 | 0.09300 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.16300 | 0.19000 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.12100 | 0.14100 | 3,400 |
| 10/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.05400 | 0.06300 | 10,200 |
| 10/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.19300 | 1.12700 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.50200 | 0.45400 | 3,400 |
| 10/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.66000 | 0.60500 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.91900 | 0.85700 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.02600 | 0.02100 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.61800 | 0.56600 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.33400 | 1.26700 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.57900 | 0.52800 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.10100 | 1.03600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.74400 | 0.68600 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.19600 | 0.17200 | 10,200 |
| 10/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.46500 | 0.41900 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.36100 | 0.32000 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.07000 | 0.05900 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.05400 | 0.04500 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.17500 | 0.15200 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.10500 | 0.09000 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.13700 | 0.11800 | 0 |
| 10/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.12100 | 0.10300 | 0 |
| 10/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.60850 | 10.68530 | 24,546 |
| 10/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.57800 | 0.62700 | 0 |
| 10/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.55400 | 0.60200 | 0 |
| 10/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.60300 | 0.65300 | 0 |
| 10/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.34500 | 0.31800 | 0 |
| 10/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.39600 | 0.36700 | 0 |
| 10/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.37000 | 0.34200 | 0 |
| 10/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.75980 | 10.83540 | 350 |
| 10/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.65600 | 0.69900 | 0 |
| 10/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.63300 | 0.67500 | 0 |
| 10/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.68100 | 0.72400 | 0 |
| 10/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.59700 | 0.56400 | 0 |
| 10/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.64900 | 0.61500 | 0 |
| 10/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.62200 | 0.58900 | 0 |
| 10/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.19160 | 11.27270 | 500 |
| 10/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 1.05100 | 1.12500 | 0 |
| 10/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 1.03500 | 1.10800 | 0 |
| 10/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 1.06800 | 1.14300 | 0 |
| 10/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.31900 | 1.31300 | 0 |
| 10/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.38600 | 1.37800 | 0 |
| 10/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.35200 | 1.34500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.38480 | 8.38630 | 28,096 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.14500 | 1.14800 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.09600 | 1.10000 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.19400 | 1.19700 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.00000 | 1.00300 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.44000 | 1.44200 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.67900 | 0.68500 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.95200 | 0.95600 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.39000 | 1.39300 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.55600 | 0.56300 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.18600 | 2.18700 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.07100 | 0.07700 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.04400 | 0.04900 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 10/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 10/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.41830 | 8.42100 | 6,933 |
| 10/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.87800 | 0.88600 | 0 |
| 10/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.83900 | 0.84700 | 0 |
| 10/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.91700 | 0.92500 | 0 |
| 10/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.09900 | 0.10400 | 0 |
| 10/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.12100 | 0.12600 | 0 |
| 10/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.11000 | 0.11500 | 0 |
| 10/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.46020 | 8.46060 | 2,298 |
| 10/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.61800 | 0.62800 | 0 |
| 10/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.59300 | 0.60300 | 0 |
| 10/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.64400 | 0.65400 | 0 |
| 10/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.37000 | 0.38000 | 0 |
| 10/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.41900 | 0.42900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.39400 | 0.40400 | 0 |
| 10/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.44600 | 9.44130 | 0 |
| 10/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.51000 | 2.50500 | 0 |
| 10/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.46900 | 2.46500 | 0 |
| 10/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.55100 | 2.54600 | 0 |
| 10/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.35500 | 0.35500 | 0 |
| 10/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.37300 | 0.37400 | 0 |
| 10/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.36400 | 0.36400 | 0 |
| 10/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.02460 | 8.03860 | 10 |
| 10/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.50300 | 0.52000 | 0 |
| 10/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.46000 | 0.47700 | 0 |
| 10/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.54800 | 0.56300 | 0 |
| 10/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02300 | 0.02400 | 0 |
| 10/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03500 | 0.03800 | 0 |
| 10/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 10/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.11460 | 8.13080 | 0 |
| 10/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.29400 | 0.31300 | 0 |
| 10/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.27500 | 0.29400 | 0 |
| 10/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.31400 | 0.33500 | 0 |
| 10/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.29900 | 0.30400 | 0 |
| 10/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.36000 | 0.36300 | 0 |
| 10/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.32900 | 0.33200 | 0 |
| 10/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.31910 | 0.36870 | 100,000 |
| 10/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.09400 | 0.07920 | 100,000 |
| 10/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.16540 | 0.19700 | 12,500 |
| 10/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.13800 | 0.15100 | 12,500 |
| 10/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.01550 | 0.01140 | 19,481 |
| 10/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.04990 | 0.04130 | 12,987 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.62290 | 8.68370 | 25 |
| 10/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.24500 | 0.28800 | 0 |
| 10/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.22500 | 0.26500 | 0 |
| 10/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.26900 | 0.31300 | 0 |
| 10/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.19600 | 0.17900 | 0 |
| 10/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.25200 | 0.23100 | 0 |
| 10/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.22200 | 0.20400 | 0 |
| 10/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.75550 | 8.81690 | 0 |
| 10/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.32200 | 0.39200 | 0 |
| 10/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.30800 | 0.37700 | 0 |
| 10/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.33600 | 0.40800 | 0 |
| 10/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.63100 | 0.64100 | 0 |
| 10/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.70300 | 0.71000 | 0 |
| 10/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.66700 | 0.67500 | 0 |
| 10/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.48580 | 6.47480 | 0 |
| 10/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.26200 | 0.26200 | 0 |
| 10/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.25500 | 0.25500 | 0 |
| 10/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.26900 | 0.26900 | 0 |
| 10/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.05700 | 0.06800 | 0 |
| 10/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.06300 | 0.07400 | 0 |
| 10/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.06000 | 0.07100 | 0 |
| 10/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.53210 | 6.52100 | 0 |
| 10/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.39100 | 0.39600 | 0 |
| 10/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.36200 | 0.36700 | 0 |
| 10/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.42300 | 0.42600 | 0 |
| 10/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.14100 | 0.15500 | 0 |
| 10/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.18000 | 0.19600 | 0 |
| 10/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.15900 | 0.17500 | 0 |
| 10/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 10/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 10/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 10/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.29350 | 1.30700 | 0 |
| 10/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10160 | 0.11430 | 0 |
| 10/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.14560 | 0.15900 | 0 |
| 10/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.06510 | 0.07620 | 0 |
| 10/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.02160 | 0.01920 | 0 |
| 10/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00210 | 0.00200 | 0 |
| 10/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00810 | 0.00730 | 0 |
| 10/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.30950 | 1.32270 | 0 |
| 10/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.17040 | 0.18310 | 0 |
| 10/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.13170 | 0.14380 | 0 |
| 10/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.21480 | 0.22790 | 0 |
| 10/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00530 | 0.00520 | 0 |
| 10/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02220 | 0.02110 | 0 |
| 10/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01090 | 0.01040 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.23230 | 8.18170 | 237,716 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.20200 | 1.15400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.15300 | 1.10500 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.25100 | 1.20300 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.23800 | 1.18900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.09000 | 1.04200 | 30,100 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.99300 | 0.94600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.43500 | 1.38600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.04100 | 0.99400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.48500 | 1.43500 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.71000 | 0.67100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.40300 | 0.38000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.84800 | 0.80300 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.23200 | 0.22000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.53500 | 1.48500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.21500 | 0.20400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.38600 | 1.33600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.37300 | 0.35200 | 4,250 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.13900 | 1.09100 | 10,000 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.58400 | 1.53400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.80000 | 0.75800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.27200 | 0.25700 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.46800 | 0.44100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.18800 | 1.14000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.63400 | 1.58400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.50500 | 0.47400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.34500 | 0.32500 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.43400 | 0.40900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.29400 | 0.27800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.89600 | 0.85000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.94400 | 0.89800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.33600 | 1.28700 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.58300 | 0.54900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.31900 | 0.30100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.75500 | 0.71400 | 5,000 |
| 11/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.04600 | 0.04500 | 2,000 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.12700 | 0.12200 | 366 |
| 11/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.06200 | 0.06000 | 2,000 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.11100 | 0.10600 | 3 |
| 11/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.08500 | 0.08200 | 6,700 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.14700 | 0.14100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.13700 | 0.13100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.11900 | 0.11400 | 15,860 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.83300 | 1.78300 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.08300 | 2.03200 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66700 | 0.62900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.25000 | 0.23800 | 6,620 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.03300 | 1.98300 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.28700 | 1.23800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.54300 | 0.51000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.19900 | 0.18900 | 4,850 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.78400 | 1.73300 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.62400 | 0.58800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.68400 | 1.63400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.73400 | 1.68400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.88300 | 1.83300 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.13300 | 2.08200 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.18400 | 0.17600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.17100 | 0.16300 | 8,000 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.43900 | 0.48100 | 190 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.40200 | 0.44400 | 250 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 2,420 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.04200 | 0.05600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.36700 | 0.40700 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.06100 | 0.07800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.26800 | 0.30600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03500 | 0.04700 | 13,860 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.59500 | 0.64000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.55500 | 0.59900 | 176 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.63700 | 0.68200 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.51500 | 0.55900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.67900 | 0.72400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.85300 | 0.90000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.31400 | 1.36300 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.08000 | 1.12800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02300 | 0.03200 | 2,420 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.18700 | 0.21900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.05100 | 0.06700 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.01400 | 0.01800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.21200 | 0.24600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.10200 | 0.12700 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.16300 | 0.19300 | 4,620 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.07300 | 0.09200 | 250 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.08600 | 0.10900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.24000 | 0.27500 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.01800 | 0.02600 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.14100 | 0.17000 | 7,051 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.33300 | 0.37200 | 250 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 10,000 |
| 11/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.30000 | 0.33800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01600 | 0.02100 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.12100 | 0.14800 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02800 | 0.03900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 1,000 |
| 11/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 11/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.34040 | 8.28940 | 39,040 |
| 11/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.13800 | 1.09800 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.09400 | 1.05500 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.18300 | 1.14200 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.53800 | 0.52400 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.60400 | 1.55600 | 4,850 |
| 11/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.37900 | 0.37200 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.33300 | 0.32800 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.30600 | 0.30200 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.71600 | 0.76300 | 132 |
| 11/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.64300 | 0.68900 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.53900 | 0.58300 | 100 |
| 11/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.29800 | 0.33500 | 132 |
| 11/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.04300 | 0.05300 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.05400 | 0.06600 | 0 |
| 11/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.04800 | 0.05900 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.44980 | 8.39760 | 5,906 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.32700 | 1.28700 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.28500 | 1.24600 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.45900 | 0.45000 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.36100 | 0.35500 | 5,500 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.37000 | 1.32900 | 16,000 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.24400 | 1.20500 | 37,000 |
| 11/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.38300 | 0.37600 | 360 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.82000 | 0.79800 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.52000 | 0.51000 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.67000 | 0.71200 | 4,000 |
| 11/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.11100 | 1.15700 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.27000 | 0.30000 | 360 |
| 11/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.03300 | 1.07800 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.07000 | 0.08100 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.09400 | 0.10700 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.80900 | 0.85200 | 1,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.08500 | 0.09800 | 0 |
| 11/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.07700 | 0.08900 | 0 |
| 11/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.55520 | 8.50230 | 0 |
| 11/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.09200 | 1.06900 | 0 |
| 11/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.52800 | 0.52100 | 540 |
| 11/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.92400 | 0.90700 | 300 |
| 11/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.06200 | 1.04000 | 0 |
| 11/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.12600 | 1.09800 | 0 |
| 11/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.22100 | 0.24600 | 0 |
| 11/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.36900 | 0.40500 | 540 |
| 11/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.25700 | 0.28800 | 0 |
| 11/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.07300 | 1.11900 | 0 |
| 11/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.23700 | 0.26700 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.64460 | 8.59170 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.08600 | 1.07100 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.65800 | 0.65200 | 180 |
| 11/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 1.01400 | 1.00100 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.06100 | 1.04700 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.11200 | 1.09600 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.36700 | 0.40400 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.11300 | 1.16000 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.41600 | 0.45500 | 0 |
| 11/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.46900 | 0.50900 | 180 |
| 11/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.39100 | 0.42900 | 0 |
| 11/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.86900 | 8.81690 | 659 |
| 11/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 1.01800 | 1.01400 | 0 |
| 11/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 1.00200 | 0.99700 | 0 |
| 11/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 1.03500 | 1.03000 | 0 |
| 11/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.09400 | 1.14100 | 0 |
| 11/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.16100 | 1.20800 | 0 |
| 11/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.12700 | 1.17500 | 0 |
| 11/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.40080 | 9.35060 | 0 |
| 11/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.73500 | 1.73700 | 0 |
| 11/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.71800 | 1.71800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.75300 | 1.75500 | 0 |
| 11/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.95000 | 1.95500 | 200 |
| 11/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.80200 | 0.85400 | 0 |
| 11/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.54900 | 0.60400 | 0 |
| 11/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.86700 | 0.91700 | 0 |
| 11/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.83400 | 0.88600 | 0 |
| 11/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.47490 | 10.42470 | 0 |
| 11/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.39900 | 2.40000 | 0 |
| 11/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.41700 | 2.41800 | 0 |
| 11/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.38200 | 2.38300 | 0 |
| 11/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.15700 | 1.20800 | 0 |
| 11/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.09200 | 1.14300 | 0 |
| 11/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.12400 | 1.17500 | 0 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.23230 | 8.18170 | 801 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.71028 | 0.67071 | 0 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66678 | 0.62878 | 0 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.27156 | 0.25666 | 80 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.75477 | 0.71375 | 0 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02247 | 0.03205 | 0 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.23926 | 0.27496 | 0 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03448 | 0.04708 | 0 |
| 11/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02798 | 0.03901 | 0 |
| 11/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.34040 | 8.28940 | 0 |
| 11/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.43200 | 0.42276 | 0 |
| 11/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.41342 | 0.40497 | 0 |
| 11/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.45110 | 0.44141 | 0 |
| 11/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.41070 | 0.45201 | 0 |
| 11/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.47302 | 0.51557 | 0 |
| 11/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.44160 | 0.48336 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.63800 | 12.65670 | 10,663 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.21400 | 1.23800 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.10100 | 0.12900 | 9,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.24400 | 0.28700 | 3,000 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.75100 | 0.78900 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.36000 | 0.40700 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.74900 | 1.77100 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.97800 | 1.00800 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.55300 | 1.57500 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.70700 | 0.74700 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.16600 | 1.19100 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.26100 | 1.28500 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.11800 | 1.14500 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.79500 | 0.83200 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.65100 | 1.67300 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.88600 | 0.91900 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.49700 | 0.54300 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.31000 | 1.33300 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02200 | 0.02600 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.15900 | 0.18600 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.04800 | 0.06200 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01300 | 0.01600 | 768 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.05700 | 0.07500 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.03000 | 0.03800 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.02300 | 0.02800 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.02800 | 0.03400 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.06900 | 0.09000 | 768 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.01500 | 0.01800 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.04000 | 0.05100 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.27200 | 0.30000 | 3,000 |
| 11/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.45600 | 0.48000 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.06300 | 0.08200 | 9,000 |
| 11/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.01300 | 1.02200 | 0 |
| 11/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.02600 | 0.03100 | 0 |
| 11/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.79170 | 12.81090 | 2,985 |
| 11/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.10200 | 1.14600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.13900 | 1.18200 | 0 |
| 11/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.06600 | 1.11100 | 0 |
| 11/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.17400 | 0.20000 | 0 |
| 11/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.14700 | 0.17100 | 0 |
| 11/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.16000 | 0.18500 | 0 |
| 11/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.94620 | 12.96510 | 0 |
| 11/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.62100 | 0.67900 | 0 |
| 11/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.60700 | 0.66400 | 0 |
| 11/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.63600 | 0.69400 | 0 |
| 11/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.09000 | 1.12900 | 0 |
| 11/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.16100 | 1.19900 | 0 |
| 11/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.12500 | 1.16400 | 0 |
| 11/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10700 | 0.10650 | 4,328 |
| 11/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01704 | 0.01655 | 0 |
| 11/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02701 | 0.02651 | 0 |
| 11/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00752 | 0.00719 | 0 |
| 11/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00052 | 0.00069 | 0 |
| 11/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 11/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00004 | 0.00005 | 0 |
| 11/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10860 | 0.10810 | 0 |
| 11/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00585 | 0.00578 | 0 |
| 11/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00294 | 0.00296 | 0 |
| 11/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01182 | 0.01154 | 0 |
| 11/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00122 | 0.00144 | 0 |
| 11/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01234 | 0.01286 | 0 |
| 11/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00525 | 0.00568 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.44510 | 10.46130 | 22,417 |
| 11/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.45200 | 0.48200 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.41900 | 0.44800 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.48700 | 0.51600 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.40000 | 1.41900 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.35700 | 0.38600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.68800 | 0.71500 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.45000 | 1.46800 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.60300 | 0.63100 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.19700 | 0.22200 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.15400 | 0.17600 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.32800 | 0.35700 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.08900 | 0.10500 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.05100 | 0.06200 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.12000 | 0.14000 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.03600 | 0.04500 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.11100 | 0.12900 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.91400 | 0.93700 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.06600 | 0.08000 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.14100 | 0.16300 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.10300 | 0.12100 | 3,400 |
| 11/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.04400 | 0.05400 | 10,200 |
| 11/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.19900 | 1.19300 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.49600 | 0.50200 | 3,400 |
| 11/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.65800 | 0.66000 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.92100 | 0.91900 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.01900 | 0.02600 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.61600 | 0.61800 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.34100 | 1.33400 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.57500 | 0.57900 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.10600 | 1.10100 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.74400 | 0.74400 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.18300 | 0.19600 | 10,200 |
| 11/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.45900 | 0.46500 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.35200 | 0.36100 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.05800 | 0.07000 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.04300 | 0.05400 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.16200 | 0.17500 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09200 | 0.10500 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.12400 | 0.13700 | 0 |
| 11/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.10700 | 0.12100 | 0 |
| 11/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.59010 | 10.60850 | 24,591 |
| 11/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.53800 | 0.57800 | 0 |
| 11/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.51400 | 0.55400 | 0 |
| 11/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.56200 | 0.60300 | 0 |
| 11/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.32200 | 0.34500 | 0 |
| 11/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.37400 | 0.39600 | 0 |
| 11/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.34800 | 0.37000 | 0 |
| 11/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.73980 | 10.75980 | 350 |
| 11/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.60900 | 0.65600 | 0 |
| 11/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.58600 | 0.63300 | 0 |
| 11/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.63300 | 0.68100 | 0 |
| 11/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.56900 | 0.59700 | 0 |
| 11/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.62200 | 0.64900 | 0 |
| 11/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.59500 | 0.62200 | 0 |
| 11/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.16260 | 11.19160 | 500 |
| 11/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 1.00500 | 1.05100 | 0 |
| 11/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.98900 | 1.03500 | 0 |
| 11/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 1.02100 | 1.06800 | 0 |
| 11/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.30100 | 1.31900 | 0 |
| 11/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.36900 | 1.38600 | 0 |
| 11/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.33500 | 1.35200 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.40040 | 8.38480 | 28,081 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.15800 | 1.14500 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.10900 | 1.09600 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.20700 | 1.19400 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.01200 | 1.00000 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.45400 | 1.44000 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.68700 | 0.67900 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.96300 | 0.95200 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.40500 | 1.39000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.56100 | 0.55600 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.20100 | 2.18600 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.06100 | 0.07100 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.03700 | 0.04400 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 11/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 11/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.43350 | 8.41830 | 6,933 |
| 11/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.88300 | 0.87800 | 0 |
| 11/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.84300 | 0.83900 | 0 |
| 11/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.92300 | 0.91700 | 0 |
| 11/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.09000 | 0.09900 | 0 |
| 11/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.11000 | 0.12100 | 0 |
| 11/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.10000 | 0.11000 | 0 |
| 11/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.47560 | 8.46020 | 2,298 |
| 11/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.61700 | 0.61800 | 0 |
| 11/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.59100 | 0.59300 | 0 |
| 11/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.64300 | 0.64400 | 0 |
| 11/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.35400 | 0.37000 | 0 |
| 11/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.40200 | 0.41900 | 0 |
| 11/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.37800 | 0.39400 | 0 |
| 11/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.44490 | 9.44600 | 0 |
| 11/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.50900 | 2.51000 | 0 |
| 11/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.46800 | 2.46900 | 0 |
| 11/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.54900 | 2.55100 | 0 |
| 11/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.35400 | 0.35500 | 0 |
| 11/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.37300 | 0.37300 | 0 |
| 11/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.36400 | 0.36400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.05470 | 8.02460 | 10 |
| 11/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.52700 | 0.50300 | 0 |
| 11/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.48200 | 0.46000 | 0 |
| 11/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.57200 | 0.54800 | 0 |
| 11/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01700 | 0.02300 | 0 |
| 11/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.02700 | 0.03500 | 0 |
| 11/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02200 | 0.02800 | 0 |
| 11/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.14650 | 8.11460 | 0 |
| 11/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.29800 | 0.29400 | 0 |
| 11/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.27900 | 0.27500 | 0 |
| 11/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.32000 | 0.31400 | 0 |
| 11/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.27400 | 0.29900 | 0 |
| 11/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.33300 | 0.36000 | 0 |
| 11/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.30200 | 0.32900 | 0 |
| 11/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.33610 | 0.31910 | 100,000 |
| 11/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.08120 | 0.09400 | 100,000 |
| 11/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.18870 | 0.16540 | 12,500 |
| 11/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.15270 | 0.13800 | 12,500 |
| 11/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.00890 | 0.01550 | 19,481 |
| 11/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.03760 | 0.04990 | 12,987 |
| 11/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.62220 | 8.62290 | 25 |
| 11/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.23000 | 0.24500 | 0 |
| 11/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.21000 | 0.22500 | 0 |
| 11/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.25400 | 0.26900 | 0 |
| 11/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.18200 | 0.19600 | 0 |
| 11/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.23800 | 0.25200 | 0 |
| 11/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.20800 | 0.22200 | 0 |
| 11/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.75250 | 8.75550 | 0 |
| 11/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.32000 | 0.32200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.30600 | 0.30800 | 0 |
| 11/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.33400 | 0.33600 | 0 |
| 11/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.63200 | 0.63100 | 0 |
| 11/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.70400 | 0.70300 | 0 |
| 11/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.66800 | 0.66700 | 0 |
| 11/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.51860 | 6.48580 | 0 |
| 11/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.28200 | 0.26200 | 0 |
| 11/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.27500 | 0.25500 | 0 |
| 11/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.29000 | 0.26900 | 0 |
| 11/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.04500 | 0.05700 | 0 |
| 11/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.05000 | 0.06300 | 0 |
| 11/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.04700 | 0.06000 | 0 |
| 11/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.56500 | 6.53210 | 0 |
| 11/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.40700 | 0.39100 | 0 |
| 11/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.37600 | 0.36200 | 0 |
| 11/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.43900 | 0.42300 | 0 |
| 11/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.12400 | 0.14100 | 0 |
| 11/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.16100 | 0.18000 | 0 |
| 11/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.14200 | 0.15900 | 0 |
| 11/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 11/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 11/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 11/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 11/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 11/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.30040 | 1.29350 | 0 |
| 11/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10710 | 0.10160 | 0 |
| 11/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15230 | 0.14560 | 0 |
| 11/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.06850 | 0.06510 | 0 |
| 11/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.01810 | 0.02160 | 0 |
| 11/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00190 | 0.00210 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00670 | 0.00810 | 0 |
| 11/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.31660 | 1.30950 | 0 |
| 11/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.17540 | 0.17040 | 0 |
| 11/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.13550 | 0.13170 | 0 |
| 11/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.22110 | 0.21480 | 0 |
| 11/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00450 | 0.00530 | 0 |
| 11/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.01890 | 0.02220 | 0 |
| 11/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00880 | 0.01090 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.11730 | 8.23230 | 243,274 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.08700 | 1.20200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.03800 | 1.15300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.13600 | 1.25100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.12300 | 1.23800 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.97500 | 1.09000 | 30,100 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.87800 | 0.99300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.32000 | 1.43500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.92600 | 1.04100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.37000 | 1.48500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.60300 | 0.71000 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.31800 | 0.40300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.73600 | 0.84800 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.17400 | 0.23200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.42000 | 1.53500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.16000 | 0.21500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.27100 | 1.38600 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.29100 | 0.37300 | 4,250 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.02400 | 1.13900 | 10,000 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.46900 | 1.58400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.69100 | 0.80000 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.20600 | 0.27200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.37700 | 0.46800 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.07300 | 1.18800 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.51900 | 1.63400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.41000 | 0.50500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.26700 | 0.34500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.34700 | 0.43400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.22400 | 0.29400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.78300 | 0.89600 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.82900 | 0.94400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.22100 | 1.33600 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.48000 | 0.58300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.24300 | 0.31900 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.64700 | 0.75500 | 5,000 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.71800 | 1.83300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.96800 | 2.08300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.56100 | 0.66700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.18900 | 0.25000 | 6,620 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.91800 | 2.03300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.17200 | 1.28700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.44400 | 0.54300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.14700 | 0.19900 | 4,850 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.66900 | 1.78400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.52000 | 0.62400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.56900 | 1.68400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.61900 | 1.73400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.76800 | 1.88300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.01800 | 2.13300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.13600 | 0.18400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.12500 | 0.17100 | 8,000 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.08000 | 0.11100 | 3 |
| 12/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.06000 | 0.08500 | 6,700 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.10700 | 0.14700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.09900 | 0.13700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.08600 | 0.11900 | 15,860 |
| 12/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.03300 | 0.04600 | 2,000 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.09200 | 0.12700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.04400 | 0.06200 | 2,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.41600 | 1.31400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.17700 | 1.08000 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.67500 | 0.59500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.63200 | 0.55500 | 176 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.71900 | 0.63700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.59000 | 0.51500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.76300 | 0.67900 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.94300 | 0.85300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.50800 | 0.43900 | 190 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.46900 | 0.40200 | 250 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 2,420 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.05300 | 0.04200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.43000 | 0.36700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.07700 | 0.06100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.32200 | 0.26800 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.04400 | 0.03500 | 13,860 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03000 | 0.02300 | 2,420 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.22600 | 0.18700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.06300 | 0.05100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.25700 | 0.21200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.13000 | 0.10200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.20000 | 0.16300 | 4,620 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.09300 | 0.07300 | 250 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.11000 | 0.08600 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.28900 | 0.24000 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02400 | 0.01800 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.17400 | 0.14100 | 7,051 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.39300 | 0.33300 | 250 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 10,000 |
| 12/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.35700 | 0.30000 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.15100 | 0.12100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03600 | 0.02800 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 1,000 |
| 12/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 12/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.22660 | 8.34040 | 39,740 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.03000 | 1.13800 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.98700 | 1.09400 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.07500 | 1.18300 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.46100 | 0.53800 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.49200 | 1.60400 | 4,850 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.31800 | 0.37900 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.27800 | 0.33300 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.25500 | 0.30600 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.50700 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.25600 | 0.00000 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.82200 | 0.00000 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.09500 | 0.00000 | 4,000 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.02900 | 0.00000 | 2,000 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.28000 | 0.00000 | 2,000 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.77800 | 0.71600 | 132 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.70100 | 0.64300 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.59100 | 0.53900 | 100 |
| 12/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.33400 | 0.29800 | 132 |
| 12/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.04800 | 0.04300 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.06000 | 0.05400 | 0 |
| 12/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.05300 | 0.04800 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.33600 | 8.44980 | 5,906 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.21800 | 1.32700 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.17700 | 1.28500 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.26100 | 1.37000 | 16,000 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.13500 | 1.24400 | 37,000 |
| 12/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.32600 | 0.38300 | 360 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.72700 | 0.82000 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.44900 | 0.52000 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.30700 | 0.36100 | 5,500 |
| 12/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.39400 | 0.45900 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.85800 | 0.80900 | 1,500 |
| 12/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.71300 | 0.67000 | 4,000 |
| 12/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.17100 | 1.11100 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.29100 | 0.27000 | 360 |
| 12/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.09000 | 1.03300 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.07500 | 0.07000 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.09900 | 0.09400 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.09100 | 0.08500 | 0 |
| 12/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.08200 | 0.07700 | 0 |
| 12/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.44200 | 8.55520 | 0 |
| 12/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.99300 | 1.09200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.96400 | 1.06200 | 0 |
| 12/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.02300 | 1.12600 | 0 |
| 12/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.83000 | 0.92400 | 300 |
| 12/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.45800 | 0.52800 | 540 |
| 12/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.11600 | 1.07300 | 0 |
| 12/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.23100 | 0.22100 | 0 |
| 12/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.38800 | 0.36900 | 540 |
| 12/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.27200 | 0.25700 | 0 |
| 12/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.25100 | 0.23700 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.53280 | 8.64460 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.99000 | 1.08600 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.96500 | 1.06100 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.01500 | 1.11200 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.58200 | 0.65800 | 180 |
| 12/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.91900 | 1.01400 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.48600 | 0.46900 | 180 |
| 12/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.38200 | 0.36700 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.14900 | 1.11300 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.43200 | 0.41600 | 0 |
| 12/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.40700 | 0.39100 | 0 |
| 12/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.75680 | 8.86900 | 659 |
| 12/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.92400 | 1.01800 | 0 |
| 12/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.94000 | 1.03500 | 0 |
| 12/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.90800 | 1.00200 | 0 |
| 12/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.17900 | 1.16100 | 0 |
| 12/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.11100 | 1.09400 | 0 |
| 12/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.14500 | 1.12700 | 0 |
| 12/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.29010 | 9.40080 | 0 |
| 12/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.62000 | 1.73500 | 0 |
| 12/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.60300 | 1.71800 | 0 |
| 12/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.83300 | 1.95000 | 200 |
| 12/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.63800 | 1.75300 | 0 |
| 12/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.79800 | 0.80200 | 0 |
| 12/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.54300 | 0.54900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.86300 | 0.86700 | 0 |
| 12/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.83000 | 0.83400 | 0 |
| 12/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.36420 | 10.47490 | 0 |
| 12/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.25900 | 2.39900 | 0 |
| 12/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.27600 | 2.41700 | 0 |
| 12/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.24100 | 2.38200 | 0 |
| 12/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.12700 | 1.15700 | 0 |
| 12/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.06200 | 1.09200 | 0 |
| 12/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.09500 | 1.12400 | 0 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.11730 | 8.23230 | 796 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.60327 | 0.71028 | 0 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.56097 | 0.66678 | 0 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.64668 | 0.75477 | 0 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.20551 | 0.27156 | 80 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02938 | 0.02247 | 0 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.28821 | 0.23926 | 0 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.04367 | 0.03448 | 0 |
| 12/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03597 | 0.02798 | 0 |
| 12/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.22660 | 8.34040 | 83 |
| 12/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.36505 | 0.43200 | 0 |
| 12/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.34855 | 0.41342 | 0 |
| 12/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.38243 | 0.45110 | 0 |
| 12/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.45583 | 0.41070 | 0 |
| 12/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.52195 | 0.47302 | 0 |
| 12/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.48845 | 0.44160 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.44270 | 12.63800 | 10,861 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.02400 | 1.21400 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.97700 | 1.16600 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.06500 | 0.10100 | 9,000 |
| 12/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.25500 | 0.36000 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.16900 | 0.24400 | 3,000 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.79100 | 0.97800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.36000 | 1.55300 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.54500 | 0.70700 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.58100 | 0.75100 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.07200 | 1.26100 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.93000 | 1.11800 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.61800 | 0.79500 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.45800 | 1.65100 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.70100 | 0.88600 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.36300 | 0.49700 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.11900 | 1.31000 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.55500 | 1.74900 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02600 | 0.02200 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.22000 | 0.15900 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.05800 | 0.04800 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01500 | 0.01300 | 768 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.07500 | 0.05700 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.03700 | 0.03000 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.02900 | 0.02300 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.08800 | 0.06300 | 9,000 |
| 12/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.10200 | 0.06900 | 768 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.04800 | 0.04000 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.17200 | 1.01300 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.36200 | 0.27200 | 3,000 |
| 12/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.57600 | 0.45600 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.03400 | 0.02800 | 0 |
| 12/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.03100 | 0.02600 | 0 |
| 12/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.59810 | 12.79170 | 2,835 |
| 12/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.92600 | 1.10200 | 0 |
| 12/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.89100 | 1.06600 | 0 |
| 12/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.96100 | 1.13900 | 0 |
| 12/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.16300 | 0.14700 | 0 |
| 12/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.19300 | 0.17400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.17800 | 0.16000 | 0 |
| 12/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.75330 | 12.94620 | 0 |
| 12/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.52300 | 0.62100 | 0 |
| 12/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.51100 | 0.60700 | 0 |
| 12/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.53600 | 0.63600 | 0 |
| 12/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.18300 | 1.09000 | 0 |
| 12/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.25800 | 1.16100 | 0 |
| 12/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.22000 | 1.12500 | 0 |
| 12/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10590 | 0.10700 | 4,328 |
| 12/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01594 | 0.01704 | 0 |
| 12/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00649 | 0.00752 | 0 |
| 12/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02590 | 0.02701 | 0 |
| 12/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00001 | 0 |
| 12/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00059 | 0.00052 | 0 |
| 12/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00004 | 0.00004 | 0 |
| 12/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10740 | 0.10860 | 0 |
| 12/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00507 | 0.00585 | 0 |
| 12/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00247 | 0.00294 | 0 |
| 12/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01073 | 0.01182 | 0 |
| 12/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00133 | 0.00122 | 0 |
| 12/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01307 | 0.01234 | 0 |
| 12/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00567 | 0.00525 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.40280 | 10.44510 | 21,657 |
| 12/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.42400 | 0.45200 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.39100 | 0.41900 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.45900 | 0.48700 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.36000 | 1.40000 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.32900 | 0.35700 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.65500 | 0.68800 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.40900 | 1.45000 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.57100 | 0.60300 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.17500 | 0.19700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.13400 | 0.15400 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.30100 | 0.32800 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.07400 | 0.08900 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.04100 | 0.05100 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.10300 | 0.12000 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.02900 | 0.03600 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.09500 | 0.11100 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.87900 | 0.91400 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.05500 | 0.06600 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.12300 | 0.14100 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.03500 | 0.04400 | 10,200 |
| 12/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.08700 | 0.10300 | 3,400 |
| 12/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.23200 | 1.19900 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.52000 | 0.49600 | 3,400 |
| 12/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.68400 | 0.65800 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.95200 | 0.92100 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.02600 | 0.01900 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.64200 | 0.61600 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.37600 | 1.34100 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.60000 | 0.57500 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.13800 | 1.10600 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.77100 | 0.74400 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.19800 | 0.18300 | 10,200 |
| 12/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.48100 | 0.45900 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.37200 | 0.35200 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.06800 | 0.05800 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.05200 | 0.04300 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.17600 | 0.16200 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.10600 | 0.09200 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.13800 | 0.12400 | 0 |
| 12/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.12100 | 0.10700 | 0 |
| 12/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.54870 | 10.59010 | 24,589 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.51700 | 0.53800 | 0 |
| 12/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.49300 | 0.51400 | 0 |
| 12/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.54100 | 0.56200 | 0 |
| 12/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.34200 | 0.32200 | 0 |
| 12/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.39400 | 0.37400 | 0 |
| 12/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.36800 | 0.34800 | 0 |
| 12/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.69820 | 10.73980 | 350 |
| 12/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.58600 | 0.60900 | 0 |
| 12/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.56300 | 0.58600 | 0 |
| 12/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.61000 | 0.63300 | 0 |
| 12/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.58700 | 0.56900 | 0 |
| 12/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.64000 | 0.62200 | 0 |
| 12/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.61300 | 0.59500 | 0 |
| 12/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.11130 | 11.16260 | 500 |
| 12/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.96100 | 1.00500 | 0 |
| 12/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.94600 | 0.98900 | 0 |
| 12/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.97700 | 1.02100 | 0 |
| 12/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.30900 | 1.30100 | 0 |
| 12/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.37800 | 1.36900 | 0 |
| 12/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.34300 | 1.33500 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.33750 | 8.40040 | 28,081 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.09500 | 1.15800 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.04600 | 1.10900 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.14400 | 1.20700 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.94900 | 1.01200 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.39100 | 1.45400 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.62700 | 0.68700 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.90000 | 0.96300 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.34100 | 1.40500 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.13800 | 2.20100 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.50300 | 0.56100 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.06600 | 0.06100 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.04000 | 0.03700 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 12/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 12/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.37210 | 8.43350 | 6,933 |
| 12/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.82700 | 0.88300 | 0 |
| 12/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.78900 | 0.84300 | 0 |
| 12/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.86700 | 0.92300 | 0 |
| 12/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.09500 | 0.09000 | 0 |
| 12/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.11700 | 0.11000 | 0 |
| 12/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.10500 | 0.10000 | 0 |
| 12/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.41420 | 8.47560 | 2,298 |
| 12/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.57500 | 0.61700 | 0 |
| 12/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.55000 | 0.59100 | 0 |
| 12/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.60000 | 0.64300 | 0 |
| 12/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.37200 | 0.35400 | 0 |
| 12/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.42200 | 0.40200 | 0 |
| 12/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.39700 | 0.37800 | 0 |
| 12/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.38290 | 9.44490 | 0 |
| 12/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.45200 | 2.50900 | 0 |
| 12/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.41100 | 2.46800 | 0 |
| 12/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.49300 | 2.54900 | 0 |
| 12/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.36000 | 0.35400 | 0 |
| 12/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.37800 | 0.37300 | 0 |
| 12/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.36900 | 0.36400 | 0 |
| 12/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.97240 | 8.05470 | 10 |
| 12/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.45000 | 0.52700 | 0 |
| 12/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.49500 | 0.57200 | 0 |
| 12/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.40600 | 0.48200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03400 | 0.02700 | 0 |
| 12/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02300 | 0.01700 | 0 |
| 12/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02800 | 0.02200 | 0 |
| 12/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.06280 | 8.14650 | 0 |
| 12/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.24800 | 0.29800 | 0 |
| 12/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.23100 | 0.27900 | 0 |
| 12/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.26600 | 0.32000 | 0 |
| 12/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.30300 | 0.27400 | 0 |
| 12/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.36800 | 0.33300 | 0 |
| 12/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.33500 | 0.30200 | 0 |
| 12/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.27570 | 0.33610 | 100,000 |
| 12/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.10220 | 0.08120 | 100,000 |
| 12/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.13770 | 0.18870 | 12,500 |
| 12/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.13180 | 0.15270 | 12,500 |
| 12/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.01410 | 0.00890 | 19,481 |
| 12/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.04860 | 0.03760 | 12,987 |
| 12/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.60230 | 8.62220 | 25 |
| 12/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.21300 | 0.23000 | 0 |
| 12/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.23700 | 0.25400 | 0 |
| 12/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.19400 | 0.21000 | 0 |
| 12/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.24200 | 0.23800 | 0 |
| 12/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.18500 | 0.18200 | 0 |
| 12/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.21100 | 0.20800 | 0 |
| 12/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.73370 | 8.75250 | 0 |
| 12/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.27300 | 0.32000 | 0 |
| 12/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.26100 | 0.30600 | 0 |
| 12/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.28600 | 0.33400 | 0 |
| 12/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.60200 | 0.63200 | 0 |
| 12/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.67700 | 0.70400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.63900 | 0.66800 | 0 |
| 12/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.44620 | 6.51860 | 0 |
| 12/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.22500 | 0.28200 | 0 |
| 12/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.21800 | 0.27500 | 0 |
| 12/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.23200 | 0.29000 | 0 |
| 12/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.06000 | 0.04500 | 0 |
| 12/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.06600 | 0.05000 | 0 |
| 12/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.06300 | 0.04700 | 0 |
| 12/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.49500 | 6.56500 | 0 |
| 12/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.35200 | 0.40700 | 0 |
| 12/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.32300 | 0.37600 | 0 |
| 12/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.38200 | 0.43900 | 0 |
| 12/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.13700 | 0.12400 | 0 |
| 12/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.17800 | 0.16100 | 0 |
| 12/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.15700 | 0.14200 | 0 |
| 12/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 12/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 12/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 12/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.28220 | 1.30040 | 0 |
| 12/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.09050 | 0.10710 | 0 |
| 12/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.05460 | 0.06850 | 0 |
| 12/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.13440 | 0.15230 | 0 |
| 12/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00220 | 0.00190 | 0 |
| 12/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.02240 | 0.01810 | 0 |
| 12/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00830 | 0.00670 | 0 |
| 12/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.29940 | 1.31660 | 0 |
| 12/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.15910 | 0.17540 | 0 |
| 12/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.12040 | 0.13550 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.20420 | 0.22110 | 0 |
| 12/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00480 | 0.00450 | 0 |
| 12/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02100 | 0.01890 | 0 |
| 12/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00970 | 0.00880 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.24550 | 8.11730 | 238,957 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 1.21300 | 1.08700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 1.16400 | 1.03800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 1.26300 | 1.13600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.24900 | 1.12300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 1.10000 | 0.97500 | 30,100 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.00200 | 0.87800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 1.44700 | 1.32000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.05100 | 0.92600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 1.49700 | 1.37000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.71400 | 0.60300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.38700 | 0.31800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.85500 | 0.73600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.20500 | 0.17400 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 1.54700 | 1.42000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.18800 | 0.16000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 1.39800 | 1.27100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.35500 | 0.29100 | 4,250 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 1.15000 | 1.02400 | 10,000 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.59700 | 1.46900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.80700 | 0.69100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.24600 | 0.20600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.45700 | 0.37700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.03400 | 0.03300 | 2,000 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.10300 | 0.09200 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.04700 | 0.04400 | 2,000 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 1.19900 | 1.07300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.64700 | 1.51900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.49700 | 0.41000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.32500 | 0.26700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.42100 | 0.34700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.27100 | 0.22400 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.90400 | 0.78300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.95300 | 0.82900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 1.34800 | 1.22100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.58000 | 0.48000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.29700 | 0.24300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.76000 | 0.64700 | 5,000 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.84600 | 1.71800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 2.09600 | 1.96800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66900 | 0.56100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.22400 | 0.18900 | 6,620 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.04600 | 1.91800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.29800 | 1.17200 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.53800 | 0.44400 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.17200 | 0.14700 | 4,850 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.79600 | 1.66900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.62400 | 0.52000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.69600 | 1.56900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.74600 | 1.61900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.89600 | 1.76800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 2.14600 | 2.01800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.15800 | 0.13600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.14500 | 0.12500 | 8,000 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.08900 | 0.08000 | 3 |
| 13/01/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.06600 | 0.06000 | 6,700 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.12200 | 0.10700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.11200 | 0.09900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.09600 | 0.08600 | 15,860 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 0.55800 | 0.67500 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.51700 | 0.63200 | 176 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 0.60100 | 0.71900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.47700 | 0.59000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 0.64400 | 0.76300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.82100 | 0.94300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.40000 | 0.50800 | 190 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.36300 | 0.46900 | 250 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 2,420 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.02900 | 0.05300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.32700 | 0.43000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.04300 | 0.07700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.22900 | 0.32200 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.02400 | 0.04400 | 13,860 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01500 | 0.03000 | 2,420 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.15200 | 0.22600 | 366 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.03500 | 0.06300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00800 | 0.01200 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00900 | 0.01600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.17600 | 0.25700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.07600 | 0.13000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.13000 | 0.20000 | 4,620 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.05200 | 0.09300 | 250 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.28900 | 1.41600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.05200 | 1.17700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.06200 | 0.11000 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.20100 | 0.28900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.01200 | 0.02400 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.11000 | 0.17400 | 7,051 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.29300 | 0.39300 | 250 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 10,000 |
| 13/01/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.26000 | 0.35700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01000 | 0.01900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.09200 | 0.15100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01900 | 0.03600 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 1,000 |
| 13/01/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 13/01/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.35580 | 8.22660 | 39,785 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.14200 | 1.03000 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.09600 | 0.98700 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.18800 | 1.07500 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.50800 | 0.46100 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.61600 | 1.49200 | 4,850 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.34400 | 0.31800 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.29800 | 0.27800 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.27200 | 0.25500 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.37600 | 1.25600 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.91800 | 0.82200 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.56000 | 0.50700 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.46000 | 0.00000 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.30400 | 0.00000 | 132 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.20400 | 0.28000 | 2,000 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.06200 | 0.09500 | 4,000 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.02000 | 0.02900 | 2,000 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.66600 | 0.77800 | 132 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.59200 | 0.70100 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.48800 | 0.59100 | 100 |
| 13/01/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.25200 | 0.33400 | 132 |
| 13/01/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01000 | 0.01500 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.03200 | 0.04800 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.04000 | 0.06000 | 0 |
| 13/01/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.03600 | 0.05300 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.46680 | 8.33600 | 6,256 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.32600 | 1.21800 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.28200 | 1.17700 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.37000 | 1.26100 | 16,000 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.23900 | 1.13500 | 37,000 |
| 13/01/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.34000 | 0.32600 | 360 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.79000 | 0.72700 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.47600 | 0.44900 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.32000 | 0.30700 | 5,500 |
| 13/01/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.41500 | 0.39400 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.74800 | 0.85800 | 1,500 |
| 13/01/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.60900 | 0.71300 | 4,000 |
| 13/01/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.05300 | 1.17100 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.22300 | 0.29100 | 360 |
| 13/01/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.97300 | 1.09000 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.05300 | 0.07500 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.07200 | 0.09900 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.06500 | 0.09100 | 0 |
| 13/01/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.05900 | 0.08200 | 0 |
| 13/01/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.57500 | 8.44200 | 0 |
| 13/01/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 1.06300 | 0.99300 | 0 |
| 13/01/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 1.03100 | 0.96400 | 0 |
| 13/01/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.10000 | 1.02300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.88100 | 0.83000 | 300 |
| 13/01/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.47400 | 0.45800 | 540 |
| 13/01/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.99900 | 1.11600 | 0 |
| 13/01/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.17500 | 0.23100 | 0 |
| 13/01/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.30600 | 0.38800 | 540 |
| 13/01/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.20600 | 0.27200 | 0 |
| 13/01/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.18800 | 0.25100 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.66680 | 8.53280 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 1.04000 | 0.99000 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 1.01200 | 0.96500 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 1.06800 | 1.01500 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.59500 | 0.58200 | 180 |
| 13/01/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.96000 | 0.91900 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.39300 | 0.48600 | 180 |
| 13/01/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.30100 | 0.38200 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.02800 | 1.14900 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.34500 | 0.43200 | 0 |
| 13/01/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.32300 | 0.40700 | 0 |
| 13/01/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.88840 | 8.75680 | 659 |
| 13/01/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.93300 | 0.92400 | 0 |
| 13/01/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.91600 | 0.90800 | 0 |
| 13/01/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.95000 | 0.94000 | 0 |
| 13/01/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.99000 | 1.11100 | 0 |
| 13/01/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.05600 | 1.17900 | 0 |
| 13/01/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.02300 | 1.14500 | 0 |
| 13/01/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.41710 | 9.29010 | 0 |
| 13/01/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.62100 | 1.62000 | 0 |
| 13/01/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.60200 | 1.60300 | 0 |
| 13/01/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.87300 | 1.83300 | 200 |
| 13/01/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.64100 | 1.63800 | 0 |
| 13/01/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.67400 | 0.79800 | 0 |
| 13/01/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.45600 | 0.54300 | 0 |
| 13/01/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.73500 | 0.86300 | 0 |
| 13/01/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.70400 | 0.83000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.49120 | 10.36420 | 0 |
| 13/01/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.25300 | 2.25900 | 0 |
| 13/01/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.23400 | 2.24100 | 0 |
| 13/01/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.27200 | 2.27600 | 0 |
| 13/01/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.93100 | 1.06200 | 0 |
| 13/01/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.99300 | 1.12700 | 0 |
| 13/01/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.96200 | 1.09500 | 0 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 8.24550 | 8.11730 | 796 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.71393 | 0.60327 | 0 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.66851 | 0.56097 | 0 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.76013 | 0.64668 | 0 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.24643 | 0.20551 | 80 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01463 | 0.02938 | 0 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.20093 | 0.28821 | 0 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.02301 | 0.04367 | 0 |
| 13/01/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01843 | 0.03597 | 0 |
| 13/01/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.35580 | 8.22660 | 83 |
| 13/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.39726 | 0.36505 | 0 |
| 13/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.37843 | 0.34855 | 0 |
| 13/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.41707 | 0.38243 | 0 |
| 13/01/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.36127 | 0.45583 | 0 |
| 13/01/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.42263 | 0.52195 | 0 |
| 13/01/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.39146 | 0.48845 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.60770 | 12.44270 | 10,836 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 1.18100 | 1.02400 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.08200 | 0.06500 | 9,000 |
| 13/01/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.21100 | 0.16900 | 3,000 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.70700 | 0.58100 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.32000 | 0.25500 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.71700 | 1.55500 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.94100 | 0.79100 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 1.52100 | 1.36000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.66700 | 0.54500 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 1.13300 | 0.97700 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 1.23000 | 1.07200 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 1.08500 | 0.93000 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.75300 | 0.61800 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.61900 | 1.45800 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.84600 | 0.70100 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.45600 | 0.36300 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 1.27800 | 1.11900 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.02000 | 0.02600 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.14800 | 0.22000 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.03800 | 0.05800 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 768 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.04500 | 0.07500 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.02700 | 0.03700 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.02200 | 0.02900 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.02500 | 0.03400 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.05900 | 0.10200 | 768 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.03300 | 0.04800 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.26200 | 0.36200 | 3,000 |
| 13/01/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.45300 | 0.57600 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.04900 | 0.08800 | 9,000 |
| 13/01/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.02400 | 1.17200 | 0 |
| 13/01/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.02300 | 0.03100 | 0 |
| 13/01/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.76410 | 12.59810 | 2,835 |
| 13/01/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.04300 | 0.92600 | 0 |
| 13/01/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.00600 | 0.89100 | 0 |
| 13/01/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.08200 | 0.96100 | 0 |
| 13/01/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.11800 | 0.16300 | 0 |
| 13/01/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.14200 | 0.19300 | 0 |
| 13/01/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.12900 | 0.17800 | 0 |
| 13/01/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.92200 | 12.75330 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.57200 | 0.52300 | 0 |
| 13/01/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.55800 | 0.51100 | 0 |
| 13/01/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.58700 | 0.53600 | 0 |
| 13/01/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.06500 | 1.18300 | 0 |
| 13/01/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.13600 | 1.25800 | 0 |
| 13/01/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.10000 | 1.22000 | 0 |
| 13/01/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.10720 | 0.10590 | 4,328 |
| 13/01/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.01723 | 0.01594 | 0 |
| 13/01/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.02720 | 0.02590 | 0 |
| 13/01/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00755 | 0.00649 | 0 |
| 13/01/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00035 | 0.00059 | 0 |
| 13/01/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/01/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00003 | 0.00004 | 0 |
| 13/01/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10880 | 0.10740 | 0 |
| 13/01/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00548 | 0.00507 | 0 |
| 13/01/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00258 | 0.00247 | 0 |
| 13/01/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.01175 | 0.01073 | 0 |
| 13/01/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00095 | 0.00133 | 0 |
| 13/01/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01178 | 0.01307 | 0 |
| 13/01/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00468 | 0.00567 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.46190 | 10.40280 | 22,177 |
| 13/01/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.44700 | 0.42400 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.41200 | 0.39100 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.48400 | 0.45900 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.41600 | 1.36000 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.34500 | 0.32900 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.69400 | 0.65500 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.46500 | 1.40900 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.60600 | 0.57100 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.17800 | 0.17500 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.13500 | 0.13400 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.31500 | 0.30100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.07400 | 0.07400 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.04100 | 0.04100 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.10300 | 0.10300 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.02900 | 0.02900 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.09500 | 0.09500 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.92700 | 0.87900 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.05500 | 0.05500 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.12400 | 0.12300 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.08700 | 0.08700 | 3,400 |
| 13/01/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.03600 | 0.03500 | 10,200 |
| 13/01/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.17400 | 1.23200 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.46200 | 0.52000 | 3,400 |
| 13/01/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.62500 | 0.68400 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 0.89300 | 0.95200 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.01500 | 0.02600 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.58300 | 0.64200 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.31700 | 1.37600 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.54100 | 0.60000 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.07900 | 1.13800 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.71200 | 0.77100 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.15300 | 0.19800 | 10,200 |
| 13/01/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.42300 | 0.48100 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.31600 | 0.37200 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.04400 | 0.06800 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.03200 | 0.05200 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.13300 | 0.17600 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.07200 | 0.10600 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.10000 | 0.13800 | 0 |
| 13/01/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.08500 | 0.12100 | 0 |
| 13/01/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.61030 | 10.54870 | 24,589 |
| 13/01/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.51300 | 0.51700 | 0 |
| 13/01/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.48800 | 0.49300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.53900 | 0.54100 | 0 |
| 13/01/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.27900 | 0.34200 | 0 |
| 13/01/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.32800 | 0.39400 | 0 |
| 13/01/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.30300 | 0.36800 | 0 |
| 13/01/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.76340 | 10.69820 | 350 |
| 13/01/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.58400 | 0.58600 | 0 |
| 13/01/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.56000 | 0.56300 | 0 |
| 13/01/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.60900 | 0.61000 | 0 |
| 13/01/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.52100 | 0.58700 | 0 |
| 13/01/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.57200 | 0.64000 | 0 |
| 13/01/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.54600 | 0.61300 | 0 |
| 13/01/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.18440 | 11.11130 | 500 |
| 13/01/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.90600 | 0.96100 | 0 |
| 13/01/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.89000 | 0.94600 | 0 |
| 13/01/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.92200 | 0.97700 | 0 |
| 13/01/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.18100 | 1.30900 | 0 |
| 13/01/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.24900 | 1.37800 | 0 |
| 13/01/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.21500 | 1.34300 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.42450 | 8.33750 | 28,081 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 1.17900 | 1.09500 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 1.13000 | 1.04600 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 1.22900 | 1.14400 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 1.03100 | 0.94900 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.47700 | 1.39100 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.69800 | 0.62700 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.98200 | 0.90000 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.42700 | 1.34100 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.56600 | 0.50300 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 2.22500 | 2.13800 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.04200 | 0.06600 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00800 | 0.01300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.02400 | 0.04000 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00700 | 0.01200 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 13/01/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 13/01/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.45860 | 8.37210 | 6,933 |
| 13/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.88700 | 0.82700 | 0 |
| 13/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.92800 | 0.86700 | 0 |
| 13/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.84600 | 0.78900 | 0 |
| 13/01/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.08700 | 0.11700 | 0 |
| 13/01/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.06900 | 0.09500 | 0 |
| 13/01/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.07800 | 0.10500 | 0 |
| 13/01/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.50060 | 8.41420 | 2,298 |
| 13/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.60200 | 0.57500 | 0 |
| 13/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.57600 | 0.55000 | 0 |
| 13/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.62900 | 0.60000 | 0 |
| 13/01/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.31500 | 0.37200 | 0 |
| 13/01/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.36200 | 0.42200 | 0 |
| 13/01/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.33800 | 0.39700 | 0 |
| 13/01/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.45470 | 9.38290 | 0 |
| 13/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.51700 | 2.45200 | 0 |
| 13/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.47600 | 2.41100 | 0 |
| 13/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.55800 | 2.49300 | 0 |
| 13/01/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.35300 | 0.36000 | 0 |
| 13/01/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.37100 | 0.37800 | 0 |
| 13/01/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.36200 | 0.36900 | 0 |
| 13/01/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 8.03640 | 7.97240 | 10 |
| 13/01/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.50500 | 0.45000 | 0 |
| 13/01/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.45900 | 0.40600 | 0 |
| 13/01/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.55100 | 0.49500 | 0 |
| 13/01/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01500 | 0.02300 | 0 |
| 13/01/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.02300 | 0.03400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01900 | 0.02800 | 0 |
| 13/01/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.12730 | 8.06280 | 0 |
| 13/01/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.25800 | 0.24800 | 0 |
| 13/01/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.27800 | 0.26600 | 0 |
| 13/01/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.23900 | 0.23100 | 0 |
| 13/01/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.31200 | 0.36800 | 0 |
| 13/01/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.25100 | 0.30300 | 0 |
| 13/01/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.28100 | 0.33500 | 0 |
| 13/01/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.32330 | 0.27570 | 100,000 |
| 13/01/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.07070 | 0.10220 | 100,000 |
| 13/01/2012 | CF CANDO CAAS On 31 January 2012 | | | Can-Do Future | 0.20140 | 0.13770 | 12,500 |
| 13/01/2012 | CF CANDO CAAT On 29 February 2012 | | | Can-Do Future | 0.17060 | 0.13180 | 12,500 |
| 13/01/2012 | CF CANDO CAAU On 31 January 2012 | | | Can-Do Future | 0.00290 | 0.01410 | 19,481 |
| 13/01/2012 | CF CANDO CAAV On 29 February 2012 | | | Can-Do Future | 0.02170 | 0.04860 | 12,987 |
| 13/01/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.64700 | 8.60230 | 25 |
| 13/01/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.23500 | 0.21300 | 0 |
| 13/01/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.21100 | 0.19400 | 0 |
| 13/01/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.26000 | 0.23700 | 0 |
| 13/01/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.16300 | 0.18500 | 0 |
| 13/01/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.21400 | 0.24200 | 0 |
| 13/01/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.18800 | 0.21100 | 0 |
| 13/01/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.77950 | 8.73370 | 0 |
| 13/01/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.30600 | 0.27300 | 0 |
| 13/01/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.32100 | 0.28600 | 0 |
| 13/01/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.29300 | 0.26100 | 0 |
| 13/01/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.66400 | 0.67700 | 0 |
| 13/01/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.59200 | 0.60200 | 0 |
| 13/01/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.62700 | 0.63900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/01/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.49900 | 6.44620 | 0 |
| 13/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.25900 | 0.22500 | 0 |
| 13/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.25100 | 0.21800 | 0 |
| 13/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.26600 | 0.23200 | 0 |
| 13/01/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.04100 | 0.06000 | 0 |
| 13/01/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.04600 | 0.06600 | 0 |
| 13/01/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.04400 | 0.06300 | 0 |
| 13/01/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.54610 | 6.49500 | 0 |
| 13/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.37700 | 0.35200 | 0 |
| 13/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.34600 | 0.32300 | 0 |
| 13/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.41000 | 0.38200 | 0 |
| 13/01/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.11400 | 0.13700 | 0 |
| 13/01/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.15000 | 0.17800 | 0 |
| 13/01/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.13100 | 0.15700 | 0 |
| 13/01/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 13/01/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/01/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/01/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 13/01/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/01/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 13/01/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/01/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.30400 | 1.28220 | 0 |
| 13/01/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.10920 | 0.09050 | 0 |
| 13/01/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.15560 | 0.13440 | 0 |
| 13/01/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.06800 | 0.05460 | 0 |
| 13/01/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.01400 | 0.02240 | 0 |
| 13/01/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00160 | 0.00220 | 0 |
| 13/01/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00520 | 0.00830 | 0 |
| 13/01/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.32060 | 1.29940 | 0 |
| 13/01/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.17640 | 0.15910 | 0 |
| 13/01/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.22390 | 0.20420 | 0 |
| 13/01/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.13470 | 0.12040 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 13/01/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.01410 | 0.02100 | 0 |
| 13/01/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00330 | 0.00480 | 0 |
| 13/01/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00580 | 0.00970 | 0 |
| Future Open Interest | | | | | | | 646,966.00 |
| Option Open Interest | | | | | | | 271,058.00 |
| Grand Total | | | | | | | 918,024.00 |