



Currency Futures & Options Monthly Statistics

From: 01/03/2012 To: 19/03/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.49230 | 7.42900 | 188,557 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.46100 | 0.39900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.41200 | 0.35300 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.51000 | 0.44800 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.49600 | 0.43400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.35100 | 0.29500 | 30,100 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.26300 | 0.21300 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.69300 | 0.63100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.30600 | 0.25300 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.74300 | 0.68000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.07600 | 0.05800 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.15100 | 0.11400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.79300 | 0.73000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.64400 | 0.58100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.01000 | 0.00800 | 4,350 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.39900 | 0.34000 | 6,500 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.84300 | 0.78000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.12100 | 0.09100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.01900 | 0.01500 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.44700 | 0.38600 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.89300 | 0.83000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.02400 | 0.01800 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.01500 | 0.01200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.18500 | 0.14300 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.22200 | 0.17600 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.59400 | 0.53200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.03800 | 0.02900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.09500 | 0.07300 | 5,000 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.09200 | 1.02900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.34200 | 1.27900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.06000 | 0.04600 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 6,620 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.29200 | 1.22900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.54500 | 0.48300 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.03000 | 0.02300 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 4,850 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.04200 | 0.97900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.04800 | 0.03600 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 0.94300 | 0.87900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 0.99200 | 0.92900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.14200 | 1.07900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 01/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 01/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.39200 | 1.32900 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,750 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 01/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.75800 | 1.82100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.20800 | 1.27100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.15900 | 1.22100 | 176 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.25800 | 1.32100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.10900 | 1.17200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.30800 | 1.37100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.50800 | 1.57100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 1.00900 | 1.07200 | 190 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.95900 | 1.02200 | 250 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.70800 | 1.77100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 2.00800 | 2.07100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,420 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.20600 | 0.25700 | 166 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.91000 | 0.97200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.28800 | 0.34400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.76200 | 0.82400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.16800 | 0.21700 | 13,860 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.10300 | 0.14400 | 2,520 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.61500 | 0.67700 | 366 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.24600 | 0.30000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.03000 | 0.04700 | 100 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.04300 | 0.06400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.66400 | 0.72600 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.42300 | 0.48300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.56600 | 0.62800 | 4,620 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.33200 | 0.38900 | 250 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.37700 | 0.43600 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.71300 | 0.77500 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.07900 | 0.11200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.51800 | 0.57900 | 7,051 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.86000 | 0.92300 | 250 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 10,000 |
| 01/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.81100 | 0.87300 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.05900 | 0.08500 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.47000 | 0.53100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.13400 | 0.17900 | 9,200 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.01400 | 0.02400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.02100 | 0.03400 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00900 | 0.01600 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 1,000 |
| 01/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 01/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.58300 | 7.52730 | 84,701 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.44200 | 0.40600 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.41000 | 0.37600 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.47600 | 0.43800 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.12100 | 0.11200 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.85700 | 0.80400 | 4,850 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.07200 | 0.06700 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03300 | 0.03100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.20200 | 0.18500 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.06000 | 0.05700 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05400 | 0.05100 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.63400 | 0.58900 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.30000 | 0.27200 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.13900 | 0.12800 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10500 | 0.09800 | 10,000 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.04900 | 0.04600 | 5,000 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.21800 | 0.20000 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.33500 | 0.37300 | 10,000 |
| 01/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.70000 | 1.75400 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.72200 | 0.77100 | 132 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.55600 | 0.60100 | 2,000 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.21700 | 0.24500 | 14,000 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.05100 | 0.06200 | 2,000 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.22100 | 1.27400 | 132 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.12700 | 1.18000 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.36900 | 0.40800 | 5,000 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.31600 | 1.36900 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.98900 | 1.04000 | 100 |
| 01/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.63800 | 0.68500 | 132 |
| 01/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.02400 | 0.02700 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.09300 | 0.11100 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.12700 | 0.14900 | 0 |
| 01/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.10900 | 0.12900 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.69300 | 7.62730 | 7,083 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.63800 | 0.59100 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.60400 | 0.56100 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.67300 | 0.62500 | 16,000 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.57100 | 0.53300 | 37,000 |
| 01/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.11000 | 0.10400 | 360 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.30800 | 0.28700 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.16300 | 0.15300 | 2,000 |
| 01/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10300 | 0.09700 | 5,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.19300 | 0.18100 | 2,500 |
| 01/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.25400 | 0.23700 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.13800 | 0.13000 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.37700 | 0.35100 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.38400 | 0.42400 | 2,500 |
| 01/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.90000 | 0.95400 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.66100 | 0.71000 | 2,000 |
| 01/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.24500 | 1.30300 | 1,500 |
| 01/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.07000 | 1.12600 | 4,000 |
| 01/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.61000 | 1.67000 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.51500 | 0.56000 | 360 |
| 01/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.51700 | 1.57700 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.13000 | 0.14800 | 9,200 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.17800 | 0.20600 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.16100 | 0.18400 | 0 |
| 01/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.14500 | 0.16400 | 0 |
| 01/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.79340 | 7.72590 | 9,800 |
| 01/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.52200 | 0.49000 | 0 |
| 01/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.50200 | 0.47100 | 0 |
| 01/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.54200 | 0.51000 | 0 |
| 01/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.19500 | 0.18400 | 540 |
| 01/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.41400 | 0.38800 | 300 |
| 01/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.50200 | 1.55800 | 0 |
| 01/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.39900 | 0.43400 | 0 |
| 01/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.62100 | 0.66200 | 540 |
| 01/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.45900 | 0.49500 | 0 |
| 01/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.42900 | 0.46400 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.89750 | 7.82880 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.54400 | 0.51900 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.52700 | 0.50300 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.56200 | 0.53700 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.28100 | 0.27000 | 180 |
| 01/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.49400 | 0.47200 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.69700 | 0.74300 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.56500 | 0.60800 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.48400 | 1.54100 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.63000 | 0.67400 | 0 |
| 01/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.59700 | 0.64000 | 0 |
| 01/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.07420 | 8.00670 | 659 |
| 01/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.54700 | 0.52700 | 0 |
| 01/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.53700 | 0.51700 | 0 |
| 01/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.55800 | 0.53800 | 0 |
| 01/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.41200 | 1.45900 | 0 |
| 01/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.49100 | 1.53800 | 0 |
| 01/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.45100 | 1.49800 | 0 |
| 01/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.72830 | 8.66180 | 0 |
| 01/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.22700 | 1.19400 | 0 |
| 01/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.20900 | 1.17600 | 0 |
| 01/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.41800 | 1.38400 | 200 |
| 01/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.24600 | 1.21300 | 0 |
| 01/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.96800 | 1.00100 | 0 |
| 01/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.69000 | 0.72200 | 0 |
| 01/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.03100 | 1.06400 | 0 |
| 01/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.99900 | 1.03200 | 0 |
| 01/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.80240 | 9.73590 | 0 |
| 01/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.80100 | 1.76400 | 0 |
| 01/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.78200 | 1.74500 | 0 |
| 01/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.82200 | 1.78400 | 0 |
| 01/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.17000 | 1.19800 | 0 |
| 01/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.23000 | 1.25900 | 0 |
| 01/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.19900 | 1.22800 | 0 |
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.49230 | 7.42900 | 162 |
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.07570 | 0.05817 | 0 |
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00468 | 0.00372 | 80 |
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.06032 | 0.04608 | 0 |
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.09460 | 0.07315 | 0 |
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.10230 | 0.14415 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.71238 | 0.77472 | 0 |
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.16802 | 0.21708 | 0 |
| 01/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.13340 | 0.17917 | 0 |
| 01/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.58300 | 7.52730 | 967 |
| 01/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.08675 | 0.08087 | 0 |
| 01/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08145 | 0.07604 | 0 |
| 01/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.09249 | 0.08611 | 0 |
| 01/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.80949 | 0.85881 | 0 |
| 01/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.89845 | 0.94874 | 0 |
| 01/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.85375 | 0.90357 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 11.93800 | 11.86530 | 16,556 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.51000 | 0.44500 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.46500 | 0.40100 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.55600 | 0.48900 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 9,000 |
| 01/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 3,000 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.84500 | 0.77300 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.11200 | 0.08800 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.13200 | 0.10400 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.01600 | 0.01200 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.42100 | 0.35900 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.16000 | 0.12300 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.94300 | 0.87100 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.22400 | 0.17500 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.04000 | 0.02900 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.60200 | 0.53500 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.04200 | 0.97000 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.29700 | 0.24200 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.05900 | 0.07700 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.01400 | 0.02000 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.40200 | 0.46400 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.08600 | 0.11000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 768 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.12200 | 0.15800 | 6,000 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.03300 | 0.04400 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.62800 | 0.69700 | 3,000 |
| 01/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.92000 | 0.99100 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.14400 | 0.18900 | 9,000 |
| 01/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.17400 | 0.22300 | 768 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.61400 | 1.68600 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.01800 | 0.02400 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.02700 | 0.03600 | 0 |
| 01/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.02200 | 0.03000 | 0 |
| 01/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.07420 | 12.01350 | 3,038 |
| 01/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.46700 | 0.43800 | 0 |
| 01/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.44000 | 0.41300 | 0 |
| 01/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.49400 | 0.46400 | 0 |
| 01/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.22000 | 0.25100 | 0 |
| 01/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.26600 | 0.30000 | 0 |
| 01/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.24300 | 0.27500 | 0 |
| 01/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.23980 | 12.16400 | 1,499 |
| 01/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.23300 | 0.22300 | 0 |
| 01/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.22600 | 0.21500 | 0 |
| 01/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.24000 | 0.23100 | 0 |
| 01/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.03000 | 0.97900 | 0 |
| 01/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.14000 | 0.16500 | 6,000 |
| 01/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.40000 | 1.46700 | 0 |
| 01/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.48600 | 1.55100 | 0 |
| 01/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.44300 | 1.50900 | 0 |
| 01/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09220 | 0.09240 | 3,840 |
| 01/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00272 | 0.00292 | 0 |
| 01/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00006 | 0.00009 | 0 |
| 01/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01221 | 0.01241 | 0 |
| 01/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00786 | 0.00769 | 0 |
| 01/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00052 | 0.00052 | 0 |
| 01/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09340 | 0.09370 | 25 |
| 01/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00062 | 0.00066 | 0 |
| 01/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00021 | 0.00023 | 0 |
| 01/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00202 | 0.00213 | 0 |
| 01/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00662 | 0.00643 | 0 |
| 01/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02481 | 0.02453 | 0 |
| 01/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01522 | 0.01496 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.97070 | 10.00010 | 23,489 |
| 01/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.05500 | 0.06800 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.04200 | 0.05400 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.07100 | 0.08600 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.92200 | 0.95100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.02400 | 0.03300 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.21400 | 0.23900 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.97200 | 1.00100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.14300 | 0.16700 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.01800 | 0.02500 | 3,400 |
| 01/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.43100 | 0.45800 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,400 |
| 01/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,800 |
| 01/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 01/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.09000 | 0.10700 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.11300 | 0.13500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.09200 | 0.08500 | 10,200 |
| 01/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.11900 | 0.10700 | 3,400 |
| 01/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.62900 | 1.60000 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.83100 | 0.80200 | 3,400 |
| 01/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.03000 | 1.00100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.32900 | 1.30000 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.98000 | 0.95100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.77900 | 1.75000 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.93000 | 0.90200 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.52900 | 1.50000 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.13000 | 1.10100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.34700 | 0.32500 | 10,200 |
| 01/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.78100 | 0.75300 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.63300 | 0.60500 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.07200 | 0.06700 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.04300 | 0.03900 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.30300 | 0.28300 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.15000 | 0.13600 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.22100 | 0.20400 | 0 |
| 01/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.18400 | 0.16800 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.09720 | 10.13750 | 26,620 |
| 01/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.17900 | 0.19600 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.16600 | 0.18200 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.58700 | 0.62400 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.19300 | 0.21100 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.20900 | 0.22800 | 1,000 |
| 01/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.44800 | 0.48000 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.15100 | 0.14300 | 1,000 |
| 01/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.44600 | 0.42400 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.41200 | 0.39100 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.09000 | 0.08700 | 1,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.51900 | 0.49500 | 0 |
| 01/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.48200 | 0.45900 | 0 |
| 01/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.25040 | 10.27840 | 1,250 |
| 01/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.26500 | 0.27600 | 0 |
| 01/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.24900 | 0.26000 | 0 |
| 01/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.90500 | 0.94900 | 0 |
| 01/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.28100 | 0.29300 | 0 |
| 01/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.70600 | 0.69000 | 0 |
| 01/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.10500 | 0.12100 | 10,200 |
| 01/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.77400 | 0.75700 | 0 |
| 01/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.74000 | 0.72300 | 0 |
| 01/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.65120 | 10.67790 | 500 |
| 01/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.55800 | 0.57000 | 0 |
| 01/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.54600 | 0.55800 | 0 |
| 01/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.57000 | 0.58200 | 0 |
| 01/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.36200 | 1.34700 | 0 |
| 01/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.43800 | 1.42300 | 0 |
| 01/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.40000 | 1.38500 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.06590 | 8.04330 | 16,184 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.81700 | 0.79400 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.76700 | 0.74400 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.86600 | 0.84400 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.66700 | 0.64500 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.11600 | 1.09300 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.32600 | 0.30600 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.61800 | 0.59500 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.06600 | 1.04300 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.86600 | 1.84300 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.19400 | 0.18000 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.02800 | 0.03700 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.07850 | 8.06320 | 8,315 |
| 01/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.48700 | 0.48300 | 0 |
| 01/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.52800 | 0.52200 | 0 |
| 01/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.44900 | 0.44500 | 0 |
| 01/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.07100 | 0.08200 | 0 |
| 01/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.05000 | 0.05900 | 0 |
| 01/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05900 | 0.07000 | 0 |
| 01/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.11440 | 8.08910 | 2,728 |
| 01/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.25300 | 0.25700 | 0 |
| 01/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.23500 | 0.24000 | 0 |
| 01/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.27100 | 0.27500 | 0 |
| 01/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.34300 | 0.37200 | 0 |
| 01/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.40700 | 0.43700 | 0 |
| 01/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.37500 | 0.40400 | 0 |
| 01/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.16570 | 9.15290 | 0 |
| 01/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.13500 | 2.15200 | 0 |
| 01/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.09600 | 2.11500 | 0 |
| 01/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.17800 | 2.19400 | 0 |
| 01/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26200 | 0.29100 | 0 |
| 01/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28000 | 0.31200 | 0 |
| 01/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.26900 | 0.29900 | 0 |
| 01/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.60280 | 7.51700 | 10 |
| 01/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.11400 | 0.06200 | 0 |
| 01/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.14700 | 0.08400 | 0 |
| 01/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.08500 | 0.04600 | 0 |
| 01/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.08200 | 0.12900 | 0 |
| 01/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.04400 | 0.06700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.06100 | 0.09500 | 0 |
| 01/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.67830 | 7.60010 | 0 |
| 01/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.07100 | 0.05600 | 0 |
| 01/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.06400 | 0.05000 | 0 |
| 01/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07900 | 0.06200 | 0 |
| 01/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.50100 | 0.56200 | 0 |
| 01/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.58600 | 0.65000 | 0 |
| 01/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.54300 | 0.60600 | 0 |
| 01/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.02520 | 0.02150 | 0 |
| 01/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.24640 | 0.26960 | 100,000 |
| 01/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.02260 | 0.01930 | 12,500 |
| 01/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03460 | 0.03200 | 12,500 |
| 01/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.04890 | 0.04220 | 5,670 |
| 01/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.27230 | 8.29450 | 6,532 |
| 01/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 01/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.02600 | 0.03100 | 0 |
| 01/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.01500 | 0.01800 | 0 |
| 01/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.39300 | 0.37400 | 0 |
| 01/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.30400 | 0.28700 | 0 |
| 01/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.34800 | 0.33000 | 0 |
| 01/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.38220 | 8.41490 | 0 |
| 01/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.10300 | 0.10700 | 0 |
| 01/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.09600 | 0.09900 | 0 |
| 01/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.11000 | 0.11400 | 0 |
| 01/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.77800 | 0.74900 | 0 |
| 01/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.86400 | 0.83400 | 0 |
| 01/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.82100 | 0.79200 | 0 |
| 01/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.51750 | 8.54070 | 25 |
| 01/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.32300 | 0.33700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.30900 | 0.32100 | 0 |
| 01/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.33900 | 0.35300 | 0 |
| 01/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.52200 | 0.51200 | 0 |
| 01/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.59200 | 0.58000 | 0 |
| 01/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.55600 | 0.54600 | 0 |
| 01/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.26510 | 6.28590 | 0 |
| 01/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.05500 | 0.06500 | 0 |
| 01/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.05100 | 0.06000 | 0 |
| 01/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.05900 | 0.07000 | 0 |
| 01/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.06800 | 0.05800 | 0 |
| 01/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.08000 | 0.06800 | 0 |
| 01/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.07400 | 0.06300 | 0 |
| 01/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.31020 | 6.33820 | 0 |
| 01/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.15800 | 0.17600 | 0 |
| 01/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.13700 | 0.15000 | 0 |
| 01/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.18600 | 0.20500 | 0 |
| 01/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.12600 | 0.11700 | 0 |
| 01/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.17700 | 0.16200 | 0 |
| 01/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.14800 | 0.13800 | 0 |
| 01/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 01/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 01/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 01/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 01/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 01/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.18890 | 1.17990 | 0 |
| 01/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.01120 | 0.00850 | 0 |
| 01/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00210 | 0.00160 | 0 |
| 01/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.04200 | 0.03480 | 0 |
| 01/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00310 | 0.00490 | 0 |
| 01/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.06320 | 0.07170 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.02230 | 0.02860 | 0 |
| 01/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.20160 | 1.19350 | 0 |
| 01/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.06980 | 0.06450 | 0 |
| 01/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04200 | 0.03870 | 0 |
| 01/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.10830 | 0.10160 | 0 |
| 01/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00670 | 0.00810 | 0 |
| 01/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.04040 | 0.04520 | 0 |
| 01/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01820 | 0.02100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.54450 | 7.49230 | 186,606 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.51100 | 0.46100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.46200 | 0.41200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.56100 | 0.51000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.54700 | 0.49600 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.40000 | 0.35100 | 30,100 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.30800 | 0.26300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.74500 | 0.69300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.35300 | 0.30600 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.79500 | 0.74300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.09400 | 0.07600 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.01500 | 0.01200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.18600 | 0.15100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 02/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 0.99500 | 0.94300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.04500 | 0.99200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.19500 | 1.14200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.44500 | 1.39200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,750 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 02/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.84500 | 0.79300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.69500 | 0.64400 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.01200 | 0.01000 | 4,350 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.44800 | 0.39900 | 6,500 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.89500 | 0.84300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.15100 | 0.12100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.02300 | 0.01900 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.49700 | 0.44700 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.94500 | 0.89300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.02900 | 0.02400 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.01900 | 0.01500 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.22400 | 0.18500 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.26400 | 0.22200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.64600 | 0.59400 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.04700 | 0.03800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.12000 | 0.09500 | 5,000 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.14500 | 1.09200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.39500 | 1.34200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.07500 | 0.06000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 6,620 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.34500 | 1.29200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.59600 | 0.54500 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.03700 | 0.03000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 4,850 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.09500 | 1.04200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.05900 | 0.04800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.16500 | 0.20600 | 166 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.85800 | 0.91000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.24300 | 0.28800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.71000 | 0.76200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.13100 | 0.16800 | 13,860 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.07600 | 0.10300 | 2,520 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.56400 | 0.61500 | 366 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.20300 | 0.24600 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.02000 | 0.03000 | 100 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.03000 | 0.04300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.61200 | 0.66400 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.37500 | 0.42300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.51600 | 0.56600 | 4,620 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.28500 | 0.33200 | 250 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.32900 | 0.37700 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.66100 | 0.71300 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.05700 | 0.07900 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.46800 | 0.51800 | 7,051 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.80900 | 0.86000 | 250 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 10,000 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.76000 | 0.81100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.05700 | 1.10900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.25600 | 1.30800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.45600 | 1.50800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.95700 | 1.00900 | 190 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.90800 | 0.95900 | 250 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 2,420 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.95600 | 2.00800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.70600 | 1.75800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.15700 | 1.20800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.10700 | 1.15900 | 176 |
| 02/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.20600 | 1.25800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.65600 | 1.70800 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.04200 | 0.05900 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.42100 | 0.47000 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.10000 | 0.13400 | 9,200 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00900 | 0.01400 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.01400 | 0.02100 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 1,000 |
| 02/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 02/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.64470 | 7.58300 | 93,901 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.48700 | 0.44200 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.45300 | 0.41000 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.11600 | 0.10500 | 10,000 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.22500 | 0.20200 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.05200 | 0.04900 | 5,000 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.24300 | 0.21800 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.52500 | 0.47600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.13300 | 0.12100 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.91500 | 0.85700 | 4,850 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.07800 | 0.07200 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.06500 | 0.06000 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05800 | 0.05400 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.68700 | 0.63400 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.33400 | 0.30000 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.15400 | 0.13900 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03400 | 0.03300 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.50900 | 0.55600 | 2,000 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.18900 | 0.21700 | 14,000 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.04200 | 0.05100 | 2,000 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.16300 | 1.22100 | 132 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.07000 | 1.12700 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.93300 | 0.98900 | 100 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.58800 | 0.63800 | 132 |
| 02/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.08000 | 0.09300 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.29800 | 0.33500 | 10,000 |
| 02/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.63900 | 1.70000 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.33000 | 0.36900 | 5,000 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.25700 | 1.31600 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.67100 | 0.72200 | 132 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.10800 | 0.12700 | 0 |
| 02/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.09200 | 0.10900 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.74680 | 7.69300 | 7,183 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.67800 | 0.63800 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.64300 | 0.60400 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.71400 | 0.67300 | 16,000 |
| 02/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.20400 | 0.19300 | 2,500 |
| 02/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.27000 | 0.25400 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.14500 | 0.13800 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.40200 | 0.37700 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.60900 | 0.57100 | 37,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.11500 | 0.11000 | 360 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.32800 | 0.30800 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.17100 | 0.16300 | 2,000 |
| 02/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10600 | 0.10300 | 5,500 |
| 02/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.19800 | 1.24500 | 1,500 |
| 02/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.02400 | 1.07000 | 4,000 |
| 02/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.55900 | 1.61000 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.48100 | 0.51500 | 360 |
| 02/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.46800 | 1.51700 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.35500 | 0.38400 | 2,500 |
| 02/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.85700 | 0.90000 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.62300 | 0.66100 | 2,000 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.11700 | 0.13000 | 9,200 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.16200 | 0.17800 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.14600 | 0.16100 | 0 |
| 02/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.13100 | 0.14500 | 0 |
| 02/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.84780 | 7.79340 | 9,800 |
| 02/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.54900 | 0.52200 | 0 |
| 02/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20300 | 0.19500 | 540 |
| 02/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.52800 | 0.50200 | 0 |
| 02/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.57000 | 0.54200 | 0 |
| 02/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.43600 | 0.41400 | 300 |
| 02/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.45500 | 1.50200 | 0 |
| 02/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.37200 | 0.39900 | 0 |
| 02/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.58800 | 0.62100 | 540 |
| 02/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.43000 | 0.45900 | 0 |
| 02/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.40100 | 0.42900 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.95380 | 7.89750 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.57000 | 0.54400 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.55200 | 0.52700 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.58900 | 0.56200 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.29100 | 0.28100 | 180 |
| 02/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.51800 | 0.49400 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.66400 | 0.69700 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.53500 | 0.56500 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.43700 | 1.48400 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.59800 | 0.63000 | 0 |
| 02/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.56600 | 0.59700 | 0 |
| 02/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.12950 | 8.07420 | 659 |
| 02/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.56300 | 0.54700 | 0 |
| 02/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.57500 | 0.55800 | 0 |
| 02/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.55200 | 0.53700 | 0 |
| 02/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.45000 | 1.49100 | 0 |
| 02/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.37300 | 1.41200 | 0 |
| 02/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.41100 | 1.45100 | 0 |
| 02/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.78160 | 8.72830 | 0 |
| 02/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.25500 | 1.22700 | 0 |
| 02/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.23500 | 1.20900 | 0 |
| 02/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.27500 | 1.24600 | 0 |
| 02/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.44800 | 1.41800 | 200 |
| 02/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.94300 | 0.96800 | 0 |
| 02/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.66600 | 0.69000 | 0 |
| 02/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 1.00300 | 1.03100 | 0 |
| 02/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.97300 | 0.99900 | 0 |
| 02/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.85570 | 9.80240 | 0 |
| 02/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.82600 | 1.80100 | 0 |
| 02/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.80600 | 1.78200 | 0 |
| 02/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.84700 | 1.82200 | 0 |
| 02/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.14100 | 1.17000 | 0 |
| 02/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.20000 | 1.23000 | 0 |
| 02/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.17000 | 1.19900 | 0 |
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.54450 | 7.49230 | 162 |
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.09360 | 0.07570 | 0 |
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.07464 | 0.06032 | 0 |
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.12031 | 0.09460 | 0 |
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00536 | 0.00468 | 80 |
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.07581 | 0.10230 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.66086 | 0.71238 | 0 |
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.13014 | 0.16802 | 0 |
| 02/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.09910 | 0.13340 | 0 |
| 02/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.64470 | 7.58300 | 967 |
| 02/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.09460 | 0.08675 | 0 |
| 02/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08860 | 0.08145 | 0 |
| 02/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.10113 | 0.09249 | 0 |
| 02/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.75643 | 0.80949 | 0 |
| 02/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.84390 | 0.89845 | 0 |
| 02/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.79990 | 0.85375 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 11.95400 | 11.93800 | 16,556 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.52200 | 0.51000 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.47700 | 0.46500 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.56900 | 0.55600 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.43200 | 0.42100 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.16600 | 0.16000 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.95800 | 0.94300 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.23200 | 0.22400 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.04300 | 0.04000 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.61600 | 0.60200 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.05700 | 1.04200 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.30700 | 0.29700 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.85900 | 0.84500 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.11700 | 0.11200 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.13700 | 0.13200 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00800 | 0.00800 | 3,000 |
| 02/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 9,000 |
| 02/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.59800 | 1.61400 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.61500 | 0.62800 | 3,000 |
| 02/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.90400 | 0.92000 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.13300 | 0.14400 | 9,000 |
| 02/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.16300 | 0.17400 | 768 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.05300 | 0.05900 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.38900 | 0.40200 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.07800 | 0.08600 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 768 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.11200 | 0.12200 | 6,000 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.02800 | 0.03300 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.01500 | 0.01800 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.02300 | 0.02700 | 0 |
| 02/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 02/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.10500 | 12.07420 | 4,388 |
| 02/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.48700 | 0.46700 | 0 |
| 02/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.51600 | 0.49400 | 0 |
| 02/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.45900 | 0.44000 | 0 |
| 02/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.25400 | 0.26600 | 0 |
| 02/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.21100 | 0.22000 | 0 |
| 02/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.23200 | 0.24300 | 0 |
| 02/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.25920 | 12.23980 | 1,499 |
| 02/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.22900 | 0.23300 | 0 |
| 02/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.22200 | 0.22600 | 0 |
| 02/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.23700 | 0.24000 | 0 |
| 02/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.05300 | 1.03000 | 0 |
| 02/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.14400 | 0.14000 | 6,000 |
| 02/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.37800 | 1.40000 | 0 |
| 02/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.46300 | 1.48600 | 0 |
| 02/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.42000 | 1.44300 | 0 |
| 02/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09240 | 0.09220 | 3,840 |
| 02/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00283 | 0.00272 | 0 |
| 02/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01240 | 0.01221 | 0 |
| 02/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00006 | 0.00006 | 0 |
| 02/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00766 | 0.00786 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00001 | 0 |
| 02/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00043 | 0.00052 | 0 |
| 02/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09380 | 0.09340 | 25 |
| 02/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00064 | 0.00062 | 0 |
| 02/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00021 | 0.00021 | 0 |
| 02/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00213 | 0.00202 | 0 |
| 02/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00633 | 0.00662 | 0 |
| 02/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02441 | 0.02481 | 0 |
| 02/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01484 | 0.01522 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.95600 | 9.97070 | 22,489 |
| 02/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.04800 | 0.05500 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.03700 | 0.04200 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.06200 | 0.07100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.90700 | 0.92200 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.02100 | 0.02400 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.20000 | 0.21400 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.95700 | 0.97200 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.13000 | 0.14300 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.01600 | 0.01800 | 3,400 |
| 02/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.41500 | 0.43100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 3,400 |
| 02/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,800 |
| 02/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.10100 | 0.11300 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 02/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.08000 | 0.09000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.12400 | 0.11900 | 3,400 |
| 02/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.09500 | 0.09200 | 10,200 |
| 02/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.64400 | 1.62900 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.84600 | 0.83100 | 3,400 |
| 02/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.04500 | 1.03000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.34400 | 1.32900 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.99500 | 0.98000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.79400 | 1.77900 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.94500 | 0.93000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.54400 | 1.52900 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.14500 | 1.13000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.36000 | 0.34700 | 10,200 |
| 02/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.79600 | 0.78100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.64700 | 0.63300 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.07400 | 0.07200 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.04400 | 0.04300 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.31500 | 0.30300 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.15600 | 0.15000 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.23100 | 0.22100 | 0 |
| 02/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.19200 | 0.18400 | 0 |
| 02/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.09500 | 10.09720 | 29,520 |
| 02/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.17900 | 0.17900 | 0 |
| 02/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.16600 | 0.16600 | 0 |
| 02/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.19300 | 0.19300 | 0 |
| 02/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.20800 | 0.20900 | 1,000 |
| 02/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.44600 | 0.44800 | 0 |
| 02/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.58400 | 0.58700 | 0 |
| 02/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.08900 | 0.09000 | 1,000 |
| 02/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.15100 | 0.15100 | 1,000 |
| 02/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.44800 | 0.44600 | 0 |
| 02/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.41300 | 0.41200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.52100 | 0.51900 | 0 |
| 02/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.48400 | 0.48200 | 0 |
| 02/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.23760 | 10.25040 | 1,250 |
| 02/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.25900 | 0.26500 | 0 |
| 02/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.24400 | 0.24900 | 0 |
| 02/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.89400 | 0.90500 | 0 |
| 02/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.27500 | 0.28100 | 0 |
| 02/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.71300 | 0.70600 | 0 |
| 02/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.10600 | 0.10500 | 10,200 |
| 02/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.78200 | 0.77400 | 0 |
| 02/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.74700 | 0.74000 | 0 |
| 02/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.64090 | 10.65120 | 500 |
| 02/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.54300 | 0.55800 | 0 |
| 02/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.53200 | 0.54600 | 0 |
| 02/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.55500 | 0.57000 | 0 |
| 02/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.35700 | 1.36200 | 0 |
| 02/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.43400 | 1.43800 | 0 |
| 02/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.39500 | 1.40000 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.09880 | 8.06590 | 16,184 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.84900 | 0.81700 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.79900 | 0.76700 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.89900 | 0.86600 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.70000 | 0.66700 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.14900 | 1.11600 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.35500 | 0.32600 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.65000 | 0.61800 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.09900 | 1.06600 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.22000 | 0.19400 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.89900 | 1.86600 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.02100 | 0.02800 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 02/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 02/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.12080 | 8.07850 | 8,315 |
| 02/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.52200 | 0.48700 | 0 |
| 02/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.48100 | 0.44900 | 0 |
| 02/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.56300 | 0.52800 | 0 |
| 02/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.04200 | 0.05000 | 0 |
| 02/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.06000 | 0.07100 | 0 |
| 02/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05100 | 0.05900 | 0 |
| 02/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.14590 | 8.11440 | 2,728 |
| 02/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.26500 | 0.25300 | 0 |
| 02/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.24700 | 0.23500 | 0 |
| 02/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.28500 | 0.27100 | 0 |
| 02/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.32600 | 0.34300 | 0 |
| 02/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.38800 | 0.40700 | 0 |
| 02/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.35600 | 0.37500 | 0 |
| 02/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.16880 | 9.16570 | 0 |
| 02/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.13800 | 2.13500 | 0 |
| 02/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.09900 | 2.09600 | 0 |
| 02/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.18100 | 2.17800 | 0 |
| 02/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26200 | 0.26200 | 0 |
| 02/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28000 | 0.28000 | 0 |
| 02/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.26900 | 0.26900 | 0 |
| 02/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.63380 | 7.60280 | 10 |
| 02/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.13100 | 0.11400 | 0 |
| 02/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.10000 | 0.08500 | 0 |
| 02/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.16700 | 0.14700 | 0 |
| 02/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03300 | 0.04400 | 0 |
| 02/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.06600 | 0.08200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04700 | 0.06100 | 0 |
| 02/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.71930 | 7.67830 | 0 |
| 02/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.07400 | 0.07100 | 0 |
| 02/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.06600 | 0.06400 | 0 |
| 02/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.08300 | 0.07900 | 0 |
| 02/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.46400 | 0.50100 | 0 |
| 02/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.54700 | 0.58600 | 0 |
| 02/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.50500 | 0.54300 | 0 |
| 02/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.02800 | 0.02520 | 0 |
| 02/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.22780 | 0.24640 | 100,000 |
| 02/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.02510 | 0.02260 | 12,500 |
| 02/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03700 | 0.03460 | 12,500 |
| 02/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.05560 | 0.04890 | 5,670 |
| 02/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.25350 | 8.27230 | 6,532 |
| 02/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.01300 | 0.02000 | 0 |
| 02/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00900 | 0.01500 | 0 |
| 02/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.01800 | 0.02600 | 0 |
| 02/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.31500 | 0.30400 | 0 |
| 02/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.40600 | 0.39300 | 0 |
| 02/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.36000 | 0.34800 | 0 |
| 02/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.37300 | 8.38220 | 0 |
| 02/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.09100 | 0.10300 | 0 |
| 02/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.08400 | 0.09600 | 0 |
| 02/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.09800 | 0.11000 | 0 |
| 02/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.77500 | 0.77800 | 0 |
| 02/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.86100 | 0.86400 | 0 |
| 02/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.81800 | 0.82100 | 0 |
| 02/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.49740 | 8.51750 | 25 |
| 02/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.31200 | 0.32300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.32800 | 0.33900 | 0 |
| 02/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.29700 | 0.30900 | 0 |
| 02/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.60000 | 0.59200 | 0 |
| 02/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.53100 | 0.52200 | 0 |
| 02/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.56500 | 0.55600 | 0 |
| 02/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.28300 | 6.26510 | 0 |
| 02/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.06200 | 0.05500 | 0 |
| 02/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.05800 | 0.05100 | 0 |
| 02/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.06700 | 0.05900 | 0 |
| 02/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.05800 | 0.06800 | 0 |
| 02/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.06900 | 0.08000 | 0 |
| 02/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.06300 | 0.07400 | 0 |
| 02/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.33640 | 6.31020 | 0 |
| 02/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.17300 | 0.15800 | 0 |
| 02/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.14700 | 0.13700 | 0 |
| 02/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.20200 | 0.18600 | 0 |
| 02/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.11600 | 0.12600 | 0 |
| 02/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.16100 | 0.17700 | 0 |
| 02/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.13700 | 0.14800 | 0 |
| 02/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 02/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 02/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 02/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 02/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 02/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.19760 | 1.18890 | 0 |
| 02/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.01450 | 0.01120 | 0 |
| 02/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.04950 | 0.04200 | 0 |
| 02/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00290 | 0.00210 | 0 |
| 02/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05530 | 0.06320 | 0 |
| 02/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00190 | 0.00310 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01690 | 0.02230 | 0 |
| 02/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.21200 | 1.20160 | 0 |
| 02/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.07760 | 0.06980 | 0 |
| 02/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04750 | 0.04200 | 0 |
| 02/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.11760 | 0.10830 | 0 |
| 02/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00560 | 0.00670 | 0 |
| 02/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03550 | 0.04040 | 0 |
| 02/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01560 | 0.01820 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.57240 | 7.54450 | 184,393 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.53800 | 0.51100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.48900 | 0.46200 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.58800 | 0.56100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.57400 | 0.54700 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.42600 | 0.40000 | 30,100 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.33000 | 0.30800 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.77300 | 0.74500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.37700 | 0.35300 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.82300 | 0.79500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.10100 | 0.09400 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.20100 | 0.18600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.87300 | 0.84500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.72300 | 0.69500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 4,350 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.47500 | 0.44800 | 6,500 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.92300 | 0.89500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.16400 | 0.15100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.02100 | 0.02300 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.52400 | 0.49700 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.97200 | 0.94500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.02700 | 0.02900 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.24200 | 0.22400 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.28500 | 0.26400 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.67300 | 0.64600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.04600 | 0.04700 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.13000 | 0.12000 | 5,000 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.17200 | 1.14500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.42200 | 1.39500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.07600 | 0.07500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 6,620 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.37200 | 1.34500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.62300 | 0.59600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.03500 | 0.03700 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 4,850 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.12200 | 1.09500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.05900 | 0.05900 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.02200 | 0.99500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.07200 | 1.04500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.22200 | 1.19500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.47200 | 1.44500 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,750 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 05/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 05/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 05/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.62800 | 1.65600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.92800 | 1.95600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.67800 | 1.70600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.12800 | 1.15700 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.07800 | 1.10700 | 176 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.17800 | 1.20600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.02900 | 1.05700 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.22800 | 1.25600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.42800 | 1.45600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.92900 | 0.95700 | 190 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.87900 | 0.90800 | 250 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 2,420 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.13700 | 0.16500 | 166 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.82900 | 0.85800 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.21300 | 0.24300 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.68100 | 0.71000 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.10400 | 0.13100 | 13,860 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.05800 | 0.07600 | 2,520 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.53400 | 0.56400 | 366 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.17400 | 0.20300 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01300 | 0.02000 | 100 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.02000 | 0.03000 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.58300 | 0.61200 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.34400 | 0.37500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.48600 | 0.51600 | 4,620 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.25500 | 0.28500 | 250 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.29900 | 0.32900 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.63200 | 0.66100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.04200 | 0.05700 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.43800 | 0.46800 | 7,051 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.78000 | 0.80900 | 250 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 10,000 |
| 05/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.73000 | 0.76000 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02900 | 0.04200 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.39100 | 0.42100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.07900 | 0.10000 | 9,200 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00500 | 0.00900 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00800 | 0.01400 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 1,000 |
| 05/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 05/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.67280 | 7.64470 | 93,994 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.50600 | 0.48700 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.46900 | 0.45300 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.54500 | 0.52500 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.13500 | 0.13300 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.94200 | 0.91500 | 4,850 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.07800 | 0.07800 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.06400 | 0.06500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05700 | 0.05800 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.71100 | 0.68700 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.34600 | 0.33400 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.15700 | 0.15400 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.11700 | 0.11600 | 10,000 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.23000 | 0.22500 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03400 | 0.03400 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.05100 | 0.05200 | 5,000 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.24900 | 0.24300 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.27600 | 0.29800 | 10,000 |
| 05/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.61100 | 1.63900 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.30700 | 0.33000 | 5,000 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.22800 | 1.25700 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.64400 | 0.67100 | 132 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.48400 | 0.50900 | 2,000 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.17300 | 0.18900 | 14,000 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.03800 | 0.04200 | 2,000 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.13400 | 1.16300 | 132 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.04100 | 1.07000 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.90500 | 0.93300 | 100 |
| 05/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.56200 | 0.58800 | 132 |
| 05/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.07200 | 0.08000 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.09600 | 0.10800 | 0 |
| 05/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.08300 | 0.09200 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.77530 | 7.74680 | 7,183 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.69800 | 0.67800 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.66200 | 0.64300 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.73500 | 0.71400 | 16,000 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.62800 | 0.60900 | 37,000 |
| 05/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.11500 | 0.11500 | 360 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.33400 | 0.32800 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.17300 | 0.17100 | 2,000 |
| 05/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.14600 | 0.14500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.41000 | 0.40200 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10700 | 0.10600 | 5,500 |
| 05/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.20600 | 0.20400 | 2,500 |
| 05/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.27300 | 0.27000 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.59800 | 0.62300 | 2,000 |
| 05/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.17100 | 1.19800 | 1,500 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.33500 | 0.35500 | 2,500 |
| 05/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.83100 | 0.85700 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.99800 | 1.02400 | 4,000 |
| 05/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.53200 | 1.55900 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.45900 | 0.48100 | 360 |
| 05/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.44000 | 1.46800 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.11000 | 0.11700 | 9,200 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.15300 | 0.16200 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.13700 | 0.14600 | 0 |
| 05/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.12300 | 0.13100 | 0 |
| 05/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.87720 | 7.84780 | 9,800 |
| 05/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.55900 | 0.54900 | 0 |
| 05/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.53800 | 0.52800 | 0 |
| 05/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.58200 | 0.57000 | 0 |
| 05/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20500 | 0.20300 | 540 |
| 05/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.44400 | 0.43600 | 300 |
| 05/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.42800 | 1.45500 | 0 |
| 05/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.35500 | 0.37200 | 0 |
| 05/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.56700 | 0.58800 | 540 |
| 05/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.41100 | 0.43000 | 0 |
| 05/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.38200 | 0.40100 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.98460 | 7.95380 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.57900 | 0.57000 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.56100 | 0.55200 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.59700 | 0.58900 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.29400 | 0.29100 | 180 |
| 05/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.52600 | 0.51800 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.64100 | 0.66400 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.51200 | 0.53500 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.40900 | 1.43700 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.57600 | 0.59800 | 0 |
| 05/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.54400 | 0.56600 | 0 |
| 05/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.16430 | 8.12950 | 659 |
| 05/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.57100 | 0.56300 | 0 |
| 05/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.55900 | 0.55200 | 0 |
| 05/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.58200 | 0.57500 | 0 |
| 05/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.34600 | 1.37300 | 0 |
| 05/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.42300 | 1.45000 | 0 |
| 05/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.38500 | 1.41100 | 0 |
| 05/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.81060 | 8.78160 | 0 |
| 05/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.26400 | 1.25500 | 0 |
| 05/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.46100 | 1.44800 | 200 |
| 05/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.24500 | 1.23500 | 0 |
| 05/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.28400 | 1.27500 | 0 |
| 05/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.92300 | 0.94300 | 0 |
| 05/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.65000 | 0.66600 | 0 |
| 05/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.98400 | 1.00300 | 0 |
| 05/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.95300 | 0.97300 | 0 |
| 05/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.88470 | 9.85570 | 0 |
| 05/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.83800 | 1.82600 | 0 |
| 05/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.85900 | 1.84700 | 0 |
| 05/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.81700 | 1.80600 | 0 |
| 05/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.18200 | 1.20000 | 0 |
| 05/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.12400 | 1.14100 | 0 |
| 05/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.15300 | 1.17000 | 0 |
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.57240 | 7.54450 | 162 |
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.10079 | 0.09360 | 0 |
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00361 | 0.00536 | 80 |
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.07587 | 0.07464 | 0 |
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.13012 | 0.12031 | 0 |
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.05772 | 0.07581 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.63121 | 0.66086 | 0 |
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.10347 | 0.13014 | 0 |
| 05/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.07839 | 0.09910 | 0 |
| 05/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.67280 | 7.64470 | 867 |
| 05/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.09466 | 0.09460 | 0 |
| 05/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08851 | 0.08860 | 0 |
| 05/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.10135 | 0.10113 | 0 |
| 05/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.72855 | 0.75643 | 0 |
| 05/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.81571 | 0.84390 | 0 |
| 05/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.77186 | 0.79990 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.01090 | 11.95400 | 30,001 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.57300 | 0.52200 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.52600 | 0.47700 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.62100 | 0.56900 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.48000 | 0.43200 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.19200 | 0.16600 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.01400 | 0.95800 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.26500 | 0.23200 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.04400 | 0.04300 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.66900 | 0.61600 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.11300 | 1.05700 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.34700 | 0.30700 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.91500 | 0.85900 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.12900 | 0.11700 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.15900 | 0.13700 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 9,000 |
| 05/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 3,000 |
| 05/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.54000 | 1.59800 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.55700 | 0.61500 | 3,000 |
| 05/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.84600 | 0.90400 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.09800 | 0.13300 | 9,000 |
| 05/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.11800 | 0.16300 | 768 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.03600 | 0.05300 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00800 | 0.01200 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.33300 | 0.38900 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.05400 | 0.07800 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 768 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.08100 | 0.11200 | 6,000 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.01900 | 0.02800 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.01000 | 0.01500 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.01500 | 0.02300 | 0 |
| 05/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.01200 | 0.01800 | 0 |
| 05/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.16250 | 12.10500 | 4,468 |
| 05/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.51500 | 0.48700 | 0 |
| 05/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.54500 | 0.51600 | 0 |
| 05/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.48500 | 0.45900 | 0 |
| 05/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.22300 | 0.25400 | 0 |
| 05/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.18300 | 0.21100 | 0 |
| 05/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.20300 | 0.23200 | 0 |
| 05/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.31670 | 12.25920 | 1,499 |
| 05/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.23000 | 0.22900 | 0 |
| 05/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.22200 | 0.22200 | 0 |
| 05/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.23800 | 0.23700 | 0 |
| 05/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.09800 | 1.05300 | 0 |
| 05/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.13100 | 0.14400 | 6,000 |
| 05/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.32100 | 1.37800 | 0 |
| 05/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.40500 | 1.46300 | 0 |
| 05/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.36300 | 1.42000 | 0 |
| 05/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09300 | 0.09240 | 3,840 |
| 05/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00319 | 0.00283 | 0 |
| 05/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00003 | 0.00006 | 0 |
| 05/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01300 | 0.01240 | 0 |
| 05/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00703 | 0.00766 | 0 |
| 05/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00019 | 0.00043 | 0 |
| 05/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09440 | 0.09380 | 25 |
| 05/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00064 | 0.00064 | 0 |
| 05/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00223 | 0.00213 | 0 |
| 05/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00021 | 0.00021 | 0 |
| 05/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02381 | 0.02441 | 0 |
| 05/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00583 | 0.00633 | 0 |
| 05/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01424 | 0.01484 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.01270 | 9.95600 | 22,479 |
| 05/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.06000 | 0.04800 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.04500 | 0.03700 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.07700 | 0.06200 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.96300 | 0.90700 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.02600 | 0.02100 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.24100 | 0.20000 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.01300 | 0.95700 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.16400 | 0.13000 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 3,400 |
| 05/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.46900 | 0.41500 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 3,400 |
| 05/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,800 |
| 05/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.12900 | 0.10100 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 05/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.09900 | 0.08000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.08600 | 0.12400 | 3,400 |
| 05/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.06600 | 0.09500 | 10,200 |
| 05/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.58700 | 1.64400 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.78800 | 0.84600 | 3,400 |
| 05/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.98800 | 1.04500 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.28700 | 1.34400 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.93800 | 0.99500 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.73700 | 1.79400 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.88800 | 0.94500 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.48700 | 1.54400 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.08700 | 1.14500 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.30600 | 0.36000 | 10,200 |
| 05/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.73900 | 0.79600 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.59000 | 0.64700 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.05100 | 0.07400 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.02800 | 0.04400 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.26300 | 0.31500 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.11400 | 0.15600 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.18200 | 0.23100 | 0 |
| 05/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.14700 | 0.19200 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.15140 | 10.09500 | 29,670 |
| 05/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.18800 | 0.17900 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.17400 | 0.16600 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.62500 | 0.58400 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.20300 | 0.19300 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.21900 | 0.20800 | 1,000 |
| 05/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.47700 | 0.44600 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.12600 | 0.15100 | 1,000 |
| 05/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.40200 | 0.44800 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.36800 | 0.41300 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.07400 | 0.08900 | 1,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.47300 | 0.52100 | 0 |
| 05/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.43700 | 0.48400 | 0 |
| 05/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.29380 | 10.23760 | 1,250 |
| 05/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.27700 | 0.25900 | 0 |
| 05/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.26000 | 0.24400 | 0 |
| 05/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.93800 | 0.89400 | 0 |
| 05/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.29400 | 0.27500 | 0 |
| 05/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.67600 | 0.71300 | 0 |
| 05/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.09400 | 0.10600 | 10,200 |
| 05/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.74200 | 0.78200 | 0 |
| 05/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.70900 | 0.74700 | 0 |
| 05/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.70770 | 10.64090 | 500 |
| 05/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.56300 | 0.54300 | 0 |
| 05/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.55100 | 0.53200 | 0 |
| 05/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.57500 | 0.55500 | 0 |
| 05/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.31000 | 1.35700 | 0 |
| 05/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.38600 | 1.43400 | 0 |
| 05/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.34800 | 1.39500 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.08280 | 8.09880 | 16,184 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.83300 | 0.84900 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.78300 | 0.79900 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.88300 | 0.89900 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.68300 | 0.70000 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.13300 | 1.14900 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.33900 | 0.35500 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.63400 | 0.65000 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.08300 | 1.09900 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.20300 | 0.22000 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.88300 | 1.89900 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.02000 | 0.02100 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | 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 |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.10480 | 8.12080 | 8,315 |
| 05/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.50600 | 0.52200 | 0 |
| 05/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.54700 | 0.56300 | 0 |
| 05/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.46500 | 0.48100 | 0 |
| 05/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.06000 | 0.06000 | 0 |
| 05/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.04200 | 0.04200 | 0 |
| 05/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05100 | 0.05100 | 0 |
| 05/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.13030 | 8.14590 | 2,728 |
| 05/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.25400 | 0.26500 | 0 |
| 05/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.23600 | 0.24700 | 0 |
| 05/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.27300 | 0.28500 | 0 |
| 05/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.32900 | 0.32600 | 0 |
| 05/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.39200 | 0.38800 | 0 |
| 05/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.36000 | 0.35600 | 0 |
| 05/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.13680 | 9.16880 | 0 |
| 05/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.10900 | 2.13800 | 0 |
| 05/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.07100 | 2.09900 | 0 |
| 05/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.15200 | 2.18100 | 0 |
| 05/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26500 | 0.26200 | 0 |
| 05/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28400 | 0.28000 | 0 |
| 05/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27200 | 0.26900 | 0 |
| 05/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.61900 | 7.63380 | 10 |
| 05/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.11300 | 0.13100 | 0 |
| 05/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.15000 | 0.16700 | 0 |
| 05/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.08100 | 0.10000 | 0 |
| 05/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.06200 | 0.06600 | 0 |
| 05/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03100 | 0.03300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04400 | 0.04700 | 0 |
| 05/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.70430 | 7.71930 | 0 |
| 05/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.06800 | 0.07400 | 0 |
| 05/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07700 | 0.08300 | 0 |
| 05/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.06100 | 0.06600 | 0 |
| 05/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.55700 | 0.54700 | 0 |
| 05/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.47300 | 0.46400 | 0 |
| 05/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.51400 | 0.50500 | 0 |
| 05/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.02460 | 0.02800 | 0 |
| 05/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.21710 | 0.22780 | 100,000 |
| 05/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.02500 | 0.02510 | 12,500 |
| 05/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03880 | 0.03700 | 12,500 |
| 05/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.05880 | 0.05560 | 5,670 |
| 05/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.29940 | 8.25350 | 6,532 |
| 05/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.01500 | 0.01300 | 0 |
| 05/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.02100 | 0.01800 | 0 |
| 05/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 05/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.36200 | 0.40600 | 0 |
| 05/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.27200 | 0.31500 | 0 |
| 05/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.31600 | 0.36000 | 0 |
| 05/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.41950 | 8.37300 | 0 |
| 05/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.09800 | 0.09100 | 0 |
| 05/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.09100 | 0.08400 | 0 |
| 05/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.10500 | 0.09800 | 0 |
| 05/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.73600 | 0.77500 | 0 |
| 05/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.82200 | 0.86100 | 0 |
| 05/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.77900 | 0.81800 | 0 |
| 05/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.54460 | 8.49740 | 25 |
| 05/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.33400 | 0.31200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.31900 | 0.29700 | 0 |
| 05/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.35100 | 0.32800 | 0 |
| 05/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.50600 | 0.53100 | 0 |
| 05/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.57400 | 0.60000 | 0 |
| 05/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.53900 | 0.56500 | 0 |
| 05/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.22950 | 6.28300 | 0 |
| 05/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.03800 | 0.06200 | 0 |
| 05/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.03400 | 0.05800 | 0 |
| 05/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.04100 | 0.06700 | 0 |
| 05/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.08500 | 0.05800 | 0 |
| 05/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.09800 | 0.06900 | 0 |
| 05/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.09200 | 0.06300 | 0 |
| 05/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.28230 | 6.33640 | 0 |
| 05/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.14000 | 0.17300 | 0 |
| 05/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.12100 | 0.14700 | 0 |
| 05/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.16600 | 0.20200 | 0 |
| 05/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.13400 | 0.11600 | 0 |
| 05/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.18900 | 0.16100 | 0 |
| 05/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.15800 | 0.13700 | 0 |
| 05/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 05/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 05/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 05/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 05/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 05/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.20050 | 1.19760 | 0 |
| 05/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.01470 | 0.01450 | 0 |
| 05/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00250 | 0.00290 | 0 |
| 05/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.05180 | 0.04950 | 0 |
| 05/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00130 | 0.00190 | 0 |
| 05/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05200 | 0.05530 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01420 | 0.01690 | 0 |
| 05/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.21500 | 1.21200 | 0 |
| 05/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.07940 | 0.07760 | 0 |
| 05/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.12000 | 0.11760 | 0 |
| 05/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04820 | 0.04750 | 0 |
| 05/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03320 | 0.03550 | 0 |
| 05/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00500 | 0.00560 | 0 |
| 05/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01440 | 0.01560 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.65430 | 7.57240 | 183,810 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.61900 | 0.53800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.57000 | 0.48900 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.66900 | 0.58800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.65500 | 0.57400 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.50600 | 0.42600 | 30,100 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.40800 | 0.33000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.85400 | 0.77300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.45700 | 0.37700 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.90400 | 0.82300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.14900 | 0.10100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.01900 | 0.01300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.26800 | 0.20100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00400 | 0.00200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.95400 | 0.87300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.80500 | 0.72300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.01500 | 0.01000 | 4,350 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.55600 | 0.47500 | 6,500 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.00400 | 0.92300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.22600 | 0.16400 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.03200 | 0.02100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.60500 | 0.52400 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.05400 | 0.97200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.04100 | 0.02700 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.01100 | 0.00800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.02400 | 0.01600 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.31300 | 0.24200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.36000 | 0.28500 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 06/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.30400 | 1.22200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.55400 | 1.47200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,750 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 06/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.75500 | 0.67300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.06900 | 0.04600 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.18600 | 0.13000 | 5,000 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.25400 | 1.17200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.50400 | 1.42200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.11700 | 0.07600 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 6,620 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.45400 | 1.37200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.70500 | 0.62300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.05300 | 0.03500 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 4,850 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.20400 | 1.12200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.08800 | 0.05900 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.10400 | 1.02200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.15400 | 1.07200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,420 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.08400 | 0.13700 | 166 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.74800 | 0.82900 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.14900 | 0.21300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.60000 | 0.68100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.06300 | 0.10400 | 13,860 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03200 | 0.05800 | 2,520 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.45500 | 0.53400 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.11500 | 0.17400 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.04700 | 1.12800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.99700 | 1.07800 | 176 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.09600 | 1.17800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.94700 | 1.02900 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.14600 | 1.22800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.34600 | 1.42800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.84700 | 0.92900 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.79800 | 0.87900 | 250 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.84600 | 1.92800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.59600 | 1.67800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.54600 | 1.62800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00600 | 0.01300 | 100 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00900 | 0.02000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.50300 | 0.58300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.27000 | 0.34400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.40700 | 0.48600 | 4,620 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.18700 | 0.25500 | 250 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.22800 | 0.29900 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.55200 | 0.63200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02200 | 0.04200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.36100 | 0.43800 | 7,051 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.69900 | 0.78000 | 250 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 10,000 |
| 06/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.65000 | 0.73000 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01400 | 0.02900 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.31500 | 0.39100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04500 | 0.07900 | 9,200 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00400 | 0.00800 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 1,000 |
| 06/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 06/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.75580 | 7.67280 | 94,823 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.57100 | 0.50600 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.53100 | 0.46900 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.61100 | 0.54500 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.15700 | 0.13500 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.02000 | 0.94200 | 4,850 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.09100 | 0.07800 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.04000 | 0.03400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.26500 | 0.23000 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.07600 | 0.06400 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.06700 | 0.05700 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.78400 | 0.71100 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.39500 | 0.34600 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.18200 | 0.15700 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.13600 | 0.11700 | 10,000 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.06000 | 0.05100 | 5,000 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.28800 | 0.24900 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.23200 | 0.27600 | 10,000 |
| 06/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.53400 | 1.61100 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.58000 | 0.64400 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.42600 | 0.48400 | 2,000 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.13900 | 0.17300 | 14,000 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.02800 | 0.03800 | 2,000 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.06100 | 1.13400 | 132 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.97000 | 1.04100 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.25900 | 0.30700 | 5,000 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.15400 | 1.22800 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.83500 | 0.90500 | 100 |
| 06/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.50100 | 0.56200 | 132 |
| 06/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01400 | 0.01900 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.05500 | 0.07200 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.07500 | 0.09600 | 0 |
| 06/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.06500 | 0.08300 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.85880 | 7.77530 | 7,187 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.76100 | 0.69800 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.72300 | 0.66200 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.79900 | 0.73500 | 16,000 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.68600 | 0.62800 | 37,000 |
| 06/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.12800 | 0.11500 | 360 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.36700 | 0.33400 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.19100 | 0.17300 | 2,000 |
| 06/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.11900 | 0.10700 | 5,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.22800 | 0.20600 | 2,500 |
| 06/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.30100 | 0.27300 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.16200 | 0.14600 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.45100 | 0.41000 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.29200 | 0.33500 | 2,500 |
| 06/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.76900 | 0.83100 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.54200 | 0.59800 | 2,000 |
| 06/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.10300 | 1.17100 | 1,500 |
| 06/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.93200 | 0.99800 | 4,000 |
| 06/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.46000 | 1.53200 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.40800 | 0.45900 | 360 |
| 06/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.36900 | 1.44000 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.09000 | 0.11000 | 9,200 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.12700 | 0.15300 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.11400 | 0.13700 | 0 |
| 06/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.10200 | 0.12300 | 0 |
| 06/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.96140 | 7.87720 | 9,800 |
| 06/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.60200 | 0.55900 | 0 |
| 06/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.57900 | 0.53800 | 0 |
| 06/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.62600 | 0.58200 | 0 |
| 06/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.47900 | 0.44400 | 300 |
| 06/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.22400 | 0.20500 | 540 |
| 06/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.36300 | 1.42800 | 0 |
| 06/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.31500 | 0.35500 | 0 |
| 06/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.51800 | 0.56700 | 540 |
| 06/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.36800 | 0.41100 | 0 |
| 06/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.34100 | 0.38200 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.07050 | 7.98460 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.61500 | 0.57900 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.59600 | 0.56100 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.63500 | 0.59700 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.31100 | 0.29400 | 180 |
| 06/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.56000 | 0.52600 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.59000 | 0.64100 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.46500 | 0.51200 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.34100 | 1.40900 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.52600 | 0.57600 | 0 |
| 06/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.49500 | 0.54400 | 0 |
| 06/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.25040 | 8.16430 | 659 |
| 06/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.60000 | 0.57100 | 0 |
| 06/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.61200 | 0.58200 | 0 |
| 06/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.58800 | 0.55900 | 0 |
| 06/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.36600 | 1.42300 | 0 |
| 06/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.29000 | 1.34600 | 0 |
| 06/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.32800 | 1.38500 | 0 |
| 06/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.89340 | 8.81060 | 0 |
| 06/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.30700 | 1.26400 | 0 |
| 06/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.28700 | 1.24500 | 0 |
| 06/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.49900 | 1.46100 | 200 |
| 06/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.32800 | 1.28400 | 0 |
| 06/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.88500 | 0.92300 | 0 |
| 06/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.60600 | 0.65000 | 0 |
| 06/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.94400 | 0.98400 | 0 |
| 06/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.91400 | 0.95300 | 0 |
| 06/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.96750 | 9.88470 | 0 |
| 06/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.88500 | 1.83800 | 0 |
| 06/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.86400 | 1.81700 | 0 |
| 06/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.90600 | 1.85900 | 0 |
| 06/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.08900 | 1.12400 | 0 |
| 06/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.14700 | 1.18200 | 0 |
| 06/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.11800 | 1.15300 | 0 |
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.65430 | 7.57240 | 162 |
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.14923 | 0.10079 | 0 |
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.11663 | 0.07587 | 0 |
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00558 | 0.00361 | 80 |
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.18577 | 0.13012 | 0 |
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03147 | 0.05772 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.55128 | 0.63121 | 0 |
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.06233 | 0.10347 | 0 |
| 06/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04493 | 0.07839 | 0 |
| 06/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.75580 | 7.67280 | 867 |
| 06/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.11074 | 0.09466 | 0 |
| 06/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.10366 | 0.08851 | 0 |
| 06/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.11844 | 0.10135 | 0 |
| 06/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.66264 | 0.72855 | 0 |
| 06/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.74786 | 0.81571 | 0 |
| 06/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.70494 | 0.77186 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.06150 | 12.01090 | 39,898 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.62100 | 0.57300 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.57400 | 0.52600 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.67000 | 0.62100 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 9,000 |
| 06/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00900 | 0.00700 | 3,000 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.96500 | 0.91500 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.16100 | 0.12900 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.19400 | 0.15900 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.02200 | 0.01800 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.52700 | 0.48000 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.22900 | 0.19200 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.06400 | 1.01400 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.30600 | 0.26500 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.05500 | 0.04400 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.71800 | 0.66900 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.16300 | 1.11300 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.39100 | 0.34700 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.03000 | 0.03600 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.29400 | 0.33300 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.04500 | 0.05400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 768 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.06800 | 0.08100 | 6,000 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.51100 | 0.55700 | 3,000 |
| 06/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.79800 | 0.84600 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.08300 | 0.09800 | 9,000 |
| 06/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.10000 | 0.11800 | 768 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.49100 | 1.54000 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 06/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 06/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.21370 | 12.16250 | 4,560 |
| 06/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.55600 | 0.51500 | 0 |
| 06/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.52500 | 0.48500 | 0 |
| 06/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.58700 | 0.54500 | 0 |
| 06/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.17300 | 0.18300 | 0 |
| 06/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.21100 | 0.22300 | 0 |
| 06/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.19200 | 0.20300 | 0 |
| 06/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.36750 | 12.31670 | 1,499 |
| 06/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.24600 | 0.23000 | 0 |
| 06/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.23800 | 0.22200 | 0 |
| 06/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.25500 | 0.23800 | 0 |
| 06/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.14100 | 1.09800 | 0 |
| 06/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.12400 | 0.13100 | 6,000 |
| 06/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.28800 | 1.32100 | 0 |
| 06/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.37100 | 1.40500 | 0 |
| 06/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.32900 | 1.36300 | 0 |
| 06/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09460 | 0.09300 | 3,840 |
| 06/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00467 | 0.00319 | 0 |
| 06/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01460 | 0.01300 | 0 |
| 06/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00010 | 0.00003 | 0 |
| 06/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00550 | 0.00703 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00007 | 0.00019 | 0 |
| 06/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09590 | 0.09440 | 25 |
| 06/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00082 | 0.00064 | 0 |
| 06/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00027 | 0.00021 | 0 |
| 06/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00276 | 0.00223 | 0 |
| 06/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00486 | 0.00583 | 0 |
| 06/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02237 | 0.02381 | 0 |
| 06/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01292 | 0.01424 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.04610 | 10.01270 | 22,479 |
| 06/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.06700 | 0.06000 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.05200 | 0.04500 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.08700 | 0.07700 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.99600 | 0.96300 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.02900 | 0.02600 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.26800 | 0.24100 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.04600 | 1.01300 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.18600 | 0.16400 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.02200 | 0.01900 | 3,400 |
| 06/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.50000 | 0.46900 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 3,400 |
| 06/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,800 |
| 06/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 06/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.11600 | 0.09900 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.14900 | 0.12900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.05300 | 0.06600 | 10,200 |
| 06/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.07000 | 0.08600 | 3,400 |
| 06/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.55400 | 1.58700 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.75600 | 0.78800 | 3,400 |
| 06/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.95500 | 0.98800 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.25400 | 1.28700 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.90500 | 0.93800 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.70400 | 1.73700 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.85500 | 0.88800 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.45400 | 1.48700 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.05400 | 1.08700 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.27600 | 0.30600 | 10,200 |
| 06/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.70600 | 0.73900 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.55800 | 0.59000 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.04000 | 0.05100 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.02200 | 0.02800 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.23300 | 0.26300 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09100 | 0.11400 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.15600 | 0.18200 | 0 |
| 06/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.12100 | 0.14700 | 0 |
| 06/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.18500 | 10.15140 | 29,670 |
| 06/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.19900 | 0.18800 | 0 |
| 06/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.18400 | 0.17400 | 0 |
| 06/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.21500 | 0.20300 | 0 |
| 06/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.23200 | 0.21900 | 1,000 |
| 06/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.50400 | 0.47700 | 0 |
| 06/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.65600 | 0.62500 | 0 |
| 06/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.07100 | 0.07400 | 1,000 |
| 06/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.11900 | 0.12600 | 1,000 |
| 06/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.38000 | 0.40200 | 0 |
| 06/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.34700 | 0.36800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.44900 | 0.47300 | 0 |
| 06/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.41400 | 0.43700 | 0 |
| 06/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.32720 | 10.29380 | 1,250 |
| 06/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.28800 | 0.27700 | 0 |
| 06/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.27100 | 0.26000 | 0 |
| 06/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.30600 | 0.29400 | 0 |
| 06/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.98500 | 0.93800 | 0 |
| 06/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.10800 | 0.09400 | 10,200 |
| 06/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.65400 | 0.67600 | 0 |
| 06/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.71900 | 0.74200 | 0 |
| 06/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.68600 | 0.70900 | 0 |
| 06/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.73830 | 10.70770 | 500 |
| 06/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.57000 | 0.56300 | 0 |
| 06/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.55800 | 0.55100 | 0 |
| 06/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.58200 | 0.57500 | 0 |
| 06/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.28700 | 1.31000 | 0 |
| 06/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.36300 | 1.38600 | 0 |
| 06/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.32500 | 1.34800 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.07250 | 8.08280 | 16,184 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.82300 | 0.83300 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.77300 | 0.78300 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.87300 | 0.88300 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.67300 | 0.68300 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.12300 | 1.13300 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.32800 | 0.33900 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.62300 | 0.63400 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.07300 | 1.08300 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.87300 | 1.88300 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.19300 | 0.20300 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.02100 | 0.02000 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | 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 |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 06/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.09430 | 8.10480 | 8,315 |
| 06/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.49600 | 0.50600 | 0 |
| 06/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.45600 | 0.46500 | 0 |
| 06/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.53800 | 0.54700 | 0 |
| 06/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.04400 | 0.04200 | 0 |
| 06/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.06200 | 0.06000 | 0 |
| 06/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05200 | 0.05100 | 0 |
| 06/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.12100 | 8.13030 | 2,728 |
| 06/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.24900 | 0.25400 | 0 |
| 06/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.23100 | 0.23600 | 0 |
| 06/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.26800 | 0.27300 | 0 |
| 06/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.33300 | 0.32900 | 0 |
| 06/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.39600 | 0.39200 | 0 |
| 06/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.36400 | 0.36000 | 0 |
| 06/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.13800 | 9.13680 | 0 |
| 06/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.11400 | 2.10900 | 0 |
| 06/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.07500 | 2.07100 | 0 |
| 06/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.15700 | 2.15200 | 0 |
| 06/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26900 | 0.26500 | 0 |
| 06/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28700 | 0.28400 | 0 |
| 06/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27600 | 0.27200 | 0 |
| 06/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.64160 | 7.61900 | 10 |
| 06/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.12800 | 0.11300 | 0 |
| 06/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.09400 | 0.08100 | 0 |
| 06/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.16600 | 0.15000 | 0 |
| 06/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02400 | 0.03100 | 0 |
| 06/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05200 | 0.06200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03600 | 0.04400 | 0 |
| 06/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.72700 | 7.70430 | 0 |
| 06/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.07300 | 0.06800 | 0 |
| 06/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.06600 | 0.06100 | 0 |
| 06/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.08200 | 0.07700 | 0 |
| 06/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.45500 | 0.47300 | 0 |
| 06/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.53900 | 0.55700 | 0 |
| 06/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.49600 | 0.51400 | 0 |
| 06/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.02930 | 0.02460 | 0 |
| 06/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.18820 | 0.21710 | 100,000 |
| 06/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.03120 | 0.02500 | 12,500 |
| 06/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.04530 | 0.03880 | 12,500 |
| 06/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.07180 | 0.05880 | 5,670 |
| 06/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.33150 | 8.29940 | 6,779 |
| 06/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.01700 | 0.01500 | 0 |
| 06/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 06/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.02400 | 0.02100 | 0 |
| 06/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.24300 | 0.27200 | 0 |
| 06/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.33100 | 0.36200 | 0 |
| 06/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.28600 | 0.31600 | 0 |
| 06/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.45200 | 8.41950 | 0 |
| 06/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.10300 | 0.09800 | 0 |
| 06/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.09500 | 0.09100 | 0 |
| 06/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.11100 | 0.10500 | 0 |
| 06/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.70900 | 0.73600 | 0 |
| 06/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.79300 | 0.82200 | 0 |
| 06/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.75100 | 0.77900 | 0 |
| 06/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.57690 | 8.54460 | 25 |
| 06/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.33900 | 0.33400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.35600 | 0.35100 | 0 |
| 06/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.32300 | 0.31900 | 0 |
| 06/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.54600 | 0.57400 | 0 |
| 06/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.47900 | 0.50600 | 0 |
| 06/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.51200 | 0.53900 | 0 |
| 06/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.21680 | 6.22950 | 0 |
| 06/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.03300 | 0.03800 | 0 |
| 06/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.03000 | 0.03400 | 0 |
| 06/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.03600 | 0.04100 | 0 |
| 06/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.09300 | 0.08500 | 0 |
| 06/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.10700 | 0.09800 | 0 |
| 06/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.10000 | 0.09200 | 0 |
| 06/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.26980 | 6.28230 | 0 |
| 06/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.13400 | 0.14000 | 0 |
| 06/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.11600 | 0.12100 | 0 |
| 06/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.15900 | 0.16600 | 0 |
| 06/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.13900 | 0.13400 | 0 |
| 06/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.19600 | 0.18900 | 0 |
| 06/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.16400 | 0.15800 | 0 |
| 06/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 06/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 06/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 06/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 06/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 06/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.21330 | 1.20050 | 0 |
| 06/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.02130 | 0.01470 | 0 |
| 06/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.06400 | 0.05180 | 0 |
| 06/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00390 | 0.00250 | 0 |
| 06/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.04060 | 0.05200 | 0 |
| 06/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00070 | 0.00130 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00800 | 0.01420 | 0 |
| 06/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.22840 | 1.21500 | 0 |
| 06/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.08950 | 0.07940 | 0 |
| 06/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.05570 | 0.04820 | 0 |
| 06/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.13330 | 0.12000 | 0 |
| 06/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00490 | 0.00500 | 0 |
| 06/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02730 | 0.03320 | 0 |
| 06/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01110 | 0.01440 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.66820 | 7.65430 | 183,865 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.63300 | 0.61900 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.58300 | 0.57000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.68300 | 0.66900 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.66900 | 0.65500 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.52000 | 0.50600 | 30,100 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.42100 | 0.40800 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.86800 | 0.85400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.47000 | 0.45700 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.91800 | 0.90400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.15600 | 0.14900 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.28000 | 0.26800 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.96800 | 0.95400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.81800 | 0.80500 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.01400 | 0.01500 | 4,350 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.56900 | 0.55600 | 6,500 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.01800 | 1.00400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.23600 | 0.22600 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.03100 | 0.03200 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.61900 | 0.60500 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.06800 | 1.05400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.04100 | 0.04100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.02400 | 0.02400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.32600 | 0.31300 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.37300 | 0.36000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.76900 | 0.75500 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.07000 | 0.06900 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.19500 | 0.18600 | 5,000 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.26800 | 1.25400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.51800 | 1.50400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.12200 | 0.11700 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 6,620 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.46800 | 1.45400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.71900 | 0.70500 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.05400 | 0.05300 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 4,850 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.21800 | 1.20400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.09100 | 0.08800 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.11800 | 1.10400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.16800 | 1.15400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.31800 | 1.30400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.56800 | 1.55400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,750 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 07/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 07/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 07/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.53200 | 1.54600 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.83200 | 1.84600 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.58200 | 1.59600 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.03200 | 1.04700 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.98300 | 0.99700 | 176 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.08200 | 1.09600 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.93300 | 0.94700 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.13200 | 1.14600 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.33200 | 1.34600 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.83300 | 0.84700 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.78300 | 0.79800 | 250 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,420 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.07300 | 0.08400 | 166 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.73400 | 0.74800 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.13600 | 0.14900 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.58600 | 0.60000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05400 | 0.06300 | 13,860 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02700 | 0.03200 | 2,520 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.44000 | 0.45500 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.10200 | 0.11500 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 100 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.48800 | 0.50300 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.25600 | 0.27000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.39200 | 0.40700 | 4,620 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.17300 | 0.18700 | 250 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.21300 | 0.22800 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.53700 | 0.55200 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.34600 | 0.36100 | 7,051 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.68400 | 0.69900 | 250 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 10,000 |
| 07/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.63500 | 0.65000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.30000 | 0.31500 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03800 | 0.04500 | 9,200 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 1,000 |
| 07/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 07/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.77000 | 7.75580 | 93,641 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.58100 | 0.57100 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.54100 | 0.53100 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.62200 | 0.61100 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.15800 | 0.15700 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.03400 | 1.02000 | 4,850 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.09100 | 0.09100 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.07500 | 0.07600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.06700 | 0.06700 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.79700 | 0.78400 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.40200 | 0.39500 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.18300 | 0.18200 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.13600 | 0.13600 | 10,000 |
| 07/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.04000 | 0.04000 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.26900 | 0.26500 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.06000 | 0.06000 | 5,000 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.29200 | 0.28800 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.22200 | 0.23200 | 10,000 |
| 07/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.52000 | 1.53400 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.24900 | 0.25900 | 5,000 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.14000 | 1.15400 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.56600 | 0.58000 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.41300 | 0.42600 | 2,000 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.13200 | 0.13900 | 14,000 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.02700 | 0.02800 | 2,000 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.04700 | 1.06100 | 132 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.95500 | 0.97000 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.82100 | 0.83500 | 100 |
| 07/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.48800 | 0.50100 | 132 |
| 07/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.05200 | 0.05500 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.07100 | 0.07500 | 0 |
| 07/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.06100 | 0.06500 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.87330 | 7.85880 | 7,187 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.77200 | 0.76100 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.73300 | 0.72300 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.81100 | 0.79900 | 16,000 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.69600 | 0.68600 | 37,000 |
| 07/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.11900 | 0.11900 | 5,500 |
| 07/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.23000 | 0.22800 | 2,500 |
| 07/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.30500 | 0.30100 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.12800 | 0.12800 | 360 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.37200 | 0.36700 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.19300 | 0.19100 | 2,000 |
| 07/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.16300 | 0.16200 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.45700 | 0.45100 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.28400 | 0.29200 | 2,500 |
| 07/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.75700 | 0.76900 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.92000 | 0.93200 | 4,000 |
| 07/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.44600 | 1.46000 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.39900 | 0.40800 | 360 |
| 07/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.53200 | 0.54200 | 2,000 |
| 07/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.09000 | 1.10300 | 1,500 |
| 07/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.35500 | 1.36900 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.08800 | 0.09000 | 9,200 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.12300 | 0.12700 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.11000 | 0.11400 | 0 |
| 07/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.09900 | 0.10200 | 0 |
| 07/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.97580 | 7.96140 | 10,035 |
| 07/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.60800 | 0.60200 | 0 |
| 07/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.48300 | 0.47900 | 300 |
| 07/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.58500 | 0.57900 | 0 |
| 07/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.63300 | 0.62600 | 0 |
| 07/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.22500 | 0.22400 | 540 |
| 07/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.30700 | 0.31500 | 0 |
| 07/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.50700 | 0.51800 | 540 |
| 07/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.35900 | 0.36800 | 0 |
| 07/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.34900 | 1.36300 | 0 |
| 07/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.33200 | 0.34100 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.08590 | 8.07050 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.61900 | 0.61500 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.60000 | 0.59600 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.63900 | 0.63500 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.31200 | 0.31100 | 180 |
| 07/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.56400 | 0.56000 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.57800 | 0.59000 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.45300 | 0.46500 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.32600 | 1.34100 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.51400 | 0.52600 | 0 |
| 07/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.48300 | 0.49500 | 0 |
| 07/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.26530 | 8.25040 | 659 |
| 07/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.60400 | 0.60000 | 0 |
| 07/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.59200 | 0.58800 | 0 |
| 07/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.61600 | 0.61200 | 0 |
| 07/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.27900 | 1.29000 | 0 |
| 07/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.35500 | 1.36600 | 0 |
| 07/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.31700 | 1.32800 | 0 |
| 07/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.90840 | 8.89340 | 0 |
| 07/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.31200 | 1.30700 | 0 |
| 07/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.29200 | 1.28700 | 0 |
| 07/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.50700 | 1.49900 | 200 |
| 07/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.33300 | 1.32800 | 0 |
| 07/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.87500 | 0.88500 | 0 |
| 07/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.59900 | 0.60600 | 0 |
| 07/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.93400 | 0.94400 | 0 |
| 07/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.90400 | 0.91400 | 0 |
| 07/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.98250 | 9.96750 | 0 |
| 07/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.89300 | 1.88500 | 0 |
| 07/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.87200 | 1.86400 | 0 |
| 07/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.91400 | 1.90600 | 0 |
| 07/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.08200 | 1.08900 | 0 |
| 07/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.14000 | 1.14700 | 0 |
| 07/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.11100 | 1.11800 | 0 |
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.66820 | 7.65430 | 162 |
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.15636 | 0.14923 | 0 |
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.12165 | 0.11663 | 0 |
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.19480 | 0.18577 | 0 |
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00480 | 0.00558 | 80 |
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02660 | 0.03147 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.53660 | 0.55128 | 0 |
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05345 | 0.06233 | 0 |
| 07/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03816 | 0.04493 | 0 |
| 07/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.77000 | 7.75580 | 867 |
| 07/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.11087 | 0.11074 | 0 |
| 07/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.10368 | 0.10366 | 0 |
| 07/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.11868 | 0.11844 | 0 |
| 07/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.64868 | 0.66264 | 0 |
| 07/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.73368 | 0.74786 | 0 |
| 07/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.69087 | 0.70494 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.05250 | 12.06150 | 41,373 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.61100 | 0.62100 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.56400 | 0.57400 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.66000 | 0.67000 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.51700 | 0.52700 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.21700 | 0.22900 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.05500 | 1.06400 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.29500 | 0.30600 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.04600 | 0.05500 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.70900 | 0.71800 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 9,000 |
| 07/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 3,000 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.18200 | 0.19400 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.15400 | 1.16300 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.38000 | 0.39100 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.95500 | 0.96500 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.14900 | 0.16100 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.09700 | 0.10000 | 768 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.02800 | 0.03000 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.51600 | 0.51100 | 3,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.80500 | 0.79800 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.08000 | 0.08300 | 9,000 |
| 07/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.49900 | 1.49100 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.29400 | 0.29400 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.04300 | 0.04500 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 768 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.06500 | 0.06800 | 6,000 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 07/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 07/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.20440 | 12.21370 | 4,560 |
| 07/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.54200 | 0.55600 | 0 |
| 07/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.51100 | 0.52500 | 0 |
| 07/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.57300 | 0.58700 | 0 |
| 07/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.16900 | 0.17300 | 0 |
| 07/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.20700 | 0.21100 | 0 |
| 07/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.18800 | 0.19200 | 0 |
| 07/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.35760 | 12.36750 | 1,499 |
| 07/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.23800 | 0.24600 | 0 |
| 07/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.12700 | 1.14100 | 0 |
| 07/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.23000 | 0.23800 | 0 |
| 07/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.24600 | 0.25500 | 0 |
| 07/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.28800 | 1.28800 | 0 |
| 07/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.37200 | 1.37100 | 0 |
| 07/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.11900 | 0.12400 | 6,000 |
| 07/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.33000 | 1.32900 | 0 |
| 07/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09480 | 0.09460 | 3,840 |
| 07/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00488 | 0.00467 | 0 |
| 07/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01480 | 0.01460 | 0 |
| 07/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00012 | 0.00010 | 0 |
| 07/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00532 | 0.00550 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00008 | 0.00007 | 0 |
| 07/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09610 | 0.09590 | 25 |
| 07/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00087 | 0.00082 | 0 |
| 07/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00029 | 0.00027 | 0 |
| 07/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00288 | 0.00276 | 0 |
| 07/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00478 | 0.00486 | 0 |
| 07/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02219 | 0.02237 | 0 |
| 07/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01277 | 0.01292 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.05830 | 10.04610 | 22,395 |
| 07/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.06900 | 0.06700 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.05200 | 0.05200 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.09000 | 0.08700 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 1.00900 | 0.99600 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.02900 | 0.02900 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.27700 | 0.26800 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.05900 | 1.04600 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.19300 | 0.18600 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.02100 | 0.02200 | 3,400 |
| 07/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.51200 | 0.50000 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 3,400 |
| 07/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,800 |
| 07/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 07/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.12000 | 0.11600 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.15500 | 0.14900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.04700 | 0.05300 | 10,200 |
| 07/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.06200 | 0.07000 | 3,400 |
| 07/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.54200 | 1.55400 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.74300 | 0.75600 | 3,400 |
| 07/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.94300 | 0.95500 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.24200 | 1.25400 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.89300 | 0.90500 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.69200 | 1.70400 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.84300 | 0.85500 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.44200 | 1.45400 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.04200 | 1.05400 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.26300 | 0.27600 | 10,200 |
| 07/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.69400 | 0.70600 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.54500 | 0.55800 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.03500 | 0.04000 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.01900 | 0.02200 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.22100 | 0.23300 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.08200 | 0.09100 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.14400 | 0.15600 | 0 |
| 07/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.11100 | 0.12100 | 0 |
| 07/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.19750 | 10.18500 | 29,720 |
| 07/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.20400 | 0.19900 | 0 |
| 07/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.18800 | 0.18400 | 0 |
| 07/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.22000 | 0.21500 | 0 |
| 07/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.23800 | 0.23200 | 1,000 |
| 07/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.51300 | 0.50400 | 0 |
| 07/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.66700 | 0.65600 | 0 |
| 07/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.07000 | 0.07100 | 1,000 |
| 07/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.11600 | 0.11900 | 1,000 |
| 07/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.37300 | 0.38000 | 0 |
| 07/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.34100 | 0.34700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.44100 | 0.44900 | 0 |
| 07/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.40700 | 0.41400 | 0 |
| 07/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.33980 | 10.32720 | 1,250 |
| 07/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.29200 | 0.28800 | 0 |
| 07/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.27500 | 0.27100 | 0 |
| 07/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.99400 | 0.98500 | 0 |
| 07/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.31000 | 0.30600 | 0 |
| 07/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.64600 | 0.65400 | 0 |
| 07/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.10400 | 0.10800 | 10,200 |
| 07/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.71100 | 0.71900 | 0 |
| 07/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.67800 | 0.68600 | 0 |
| 07/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.74560 | 10.73830 | 500 |
| 07/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.56900 | 0.57000 | 0 |
| 07/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.55600 | 0.55800 | 0 |
| 07/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.58100 | 0.58200 | 0 |
| 07/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.27800 | 1.28700 | 0 |
| 07/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.35300 | 1.36300 | 0 |
| 07/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.31600 | 1.32500 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.07910 | 8.07250 | 16,184 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.82900 | 0.82300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.77900 | 0.77300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.87900 | 0.87300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.68000 | 0.67300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.12900 | 1.12300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.33400 | 0.32800 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.63000 | 0.62300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.07900 | 1.07300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.87900 | 1.87300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.19700 | 0.19300 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.01800 | 0.02100 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | 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 |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 07/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 07/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.10160 | 8.09430 | 8,315 |
| 07/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.50300 | 0.49600 | 0 |
| 07/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.46300 | 0.45600 | 0 |
| 07/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.54400 | 0.53800 | 0 |
| 07/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.04200 | 0.04400 | 0 |
| 07/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.06100 | 0.06200 | 0 |
| 07/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05100 | 0.05200 | 0 |
| 07/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.12900 | 8.12100 | 2,728 |
| 07/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.25200 | 0.24900 | 0 |
| 07/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.23500 | 0.23100 | 0 |
| 07/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.27100 | 0.26800 | 0 |
| 07/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.32800 | 0.33300 | 0 |
| 07/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.39200 | 0.39600 | 0 |
| 07/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.35900 | 0.36400 | 0 |
| 07/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.17220 | 9.13800 | 0 |
| 07/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.14400 | 2.11400 | 0 |
| 07/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.10500 | 2.07500 | 0 |
| 07/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.18700 | 2.15700 | 0 |
| 07/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26500 | 0.26900 | 0 |
| 07/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28300 | 0.28700 | 0 |
| 07/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27200 | 0.27600 | 0 |
| 07/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.66170 | 7.64160 | 10 |
| 07/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.13600 | 0.12800 | 0 |
| 07/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.09900 | 0.09400 | 0 |
| 07/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.17800 | 0.16600 | 0 |
| 07/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01600 | 0.02400 | 0 |
| 07/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03700 | 0.05200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02400 | 0.03600 | 0 |
| 07/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.74800 | 7.72700 | 0 |
| 07/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.07300 | 0.07300 | 0 |
| 07/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.08200 | 0.08200 | 0 |
| 07/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.06600 | 0.06600 | 0 |
| 07/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.51800 | 0.53900 | 0 |
| 07/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.43400 | 0.45500 | 0 |
| 07/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.47500 | 0.49600 | 0 |
| 07/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.02790 | 0.02930 | 0 |
| 07/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.18250 | 0.18820 | 100,000 |
| 07/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.03120 | 0.03120 | 12,500 |
| 07/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.04650 | 0.04530 | 12,500 |
| 07/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.07350 | 0.07180 | 5,670 |
| 07/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.34620 | 8.33150 | 2,304 |
| 07/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 07/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 07/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.02400 | 0.02400 | 0 |
| 07/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.22800 | 0.24300 | 0 |
| 07/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.31600 | 0.33100 | 0 |
| 07/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.27100 | 0.28600 | 0 |
| 07/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.46670 | 8.45200 | 0 |
| 07/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.10500 | 0.10300 | 0 |
| 07/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.11400 | 0.11100 | 0 |
| 07/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.09800 | 0.09500 | 0 |
| 07/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.78100 | 0.79300 | 0 |
| 07/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.69700 | 0.70900 | 0 |
| 07/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.73800 | 0.75100 | 0 |
| 07/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.59180 | 8.57690 | 25 |
| 07/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.34400 | 0.33900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.32700 | 0.32300 | 0 |
| 07/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.36100 | 0.35600 | 0 |
| 07/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.46900 | 0.47900 | 0 |
| 07/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.53500 | 0.54600 | 0 |
| 07/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.50200 | 0.51200 | 0 |
| 07/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.26080 | 6.21680 | 0 |
| 07/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.04800 | 0.03300 | 0 |
| 07/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.04400 | 0.03000 | 0 |
| 07/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.05200 | 0.03600 | 0 |
| 07/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.06500 | 0.09300 | 0 |
| 07/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.07700 | 0.10700 | 0 |
| 07/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.07100 | 0.10000 | 0 |
| 07/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.31500 | 6.26980 | 0 |
| 07/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.15500 | 0.13400 | 0 |
| 07/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.13300 | 0.11600 | 0 |
| 07/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.18300 | 0.15900 | 0 |
| 07/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.11800 | 0.13900 | 0 |
| 07/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.16800 | 0.19600 | 0 |
| 07/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.14000 | 0.16400 | 0 |
| 07/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 07/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 07/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 07/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 07/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.21490 | 1.21330 | 0 |
| 07/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.02190 | 0.02130 | 0 |
| 07/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.06560 | 0.06400 | 0 |
| 07/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00370 | 0.00390 | 0 |
| 07/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.03880 | 0.04060 | 0 |
| 07/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00070 | 0.00070 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 07/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.22990 | 1.22840 | 0 |
| 07/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.09050 | 0.08950 | 0 |
| 07/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.13460 | 0.13330 | 0 |
| 07/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.05620 | 0.05570 | 0 |
| 07/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02630 | 0.02730 | 0 |
| 07/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00470 | 0.00490 | 0 |
| 07/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01060 | 0.01110 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.54920 | 7.66820 | 184,443 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.51500 | 0.63300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.46500 | 0.58300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.56400 | 0.68300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.55000 | 0.66900 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.40200 | 0.52000 | 30,100 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.30700 | 0.42100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.75000 | 0.86800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.35400 | 0.47000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.79900 | 0.91800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.07700 | 0.15600 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.01800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.17700 | 0.28000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.84900 | 0.96800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.70000 | 0.81800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.00500 | 0.01400 | 4,350 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.45100 | 0.56900 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.89900 | 1.01800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.13900 | 0.23600 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00100 | 0.00500 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.01300 | 0.03100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.50100 | 0.61900 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.94900 | 1.06800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.01800 | 0.04100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00400 | 0.01000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.01000 | 0.02400 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00200 | 0.00600 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.21800 | 0.32600 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.26100 | 0.37300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.65000 | 0.76900 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.03200 | 0.07000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 08/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 6,750 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 08/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00300 | 0.00800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.10600 | 0.19500 | 5,000 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.14900 | 1.26800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.39900 | 1.51800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05800 | 0.12200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00100 | 0.00400 | 6,620 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.34900 | 1.46800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.60000 | 0.71900 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.02400 | 0.05400 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 4,850 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.09900 | 1.21800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.04300 | 0.09100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 0.99900 | 1.11800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.04900 | 1.16800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.19900 | 1.31800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.44900 | 1.56800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,420 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.14400 | 0.07300 | 166 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.85100 | 0.73400 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.22500 | 0.13600 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.70200 | 0.58600 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.10900 | 0.05400 | 13,860 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.05700 | 0.02700 | 2,520 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.55400 | 0.44000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.95100 | 1.83200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.70100 | 1.58200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.15100 | 1.03200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.10100 | 0.98300 | 176 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.20100 | 1.08200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.05100 | 0.93300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.25100 | 1.13200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.45100 | 1.33200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.95100 | 0.83300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.90100 | 0.78300 | 250 |
| 08/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.65100 | 1.53200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.18300 | 0.10200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01200 | 0.00500 | 100 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.01900 | 0.00800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.60300 | 0.48800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.36100 | 0.25600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.50500 | 0.39200 | 4,620 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.26900 | 0.17300 | 250 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.31400 | 0.21300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.65200 | 0.53700 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.04000 | 0.01800 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.45600 | 0.34600 | 7,051 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.80100 | 0.68400 | 250 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 10,000 |
| 08/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.75200 | 0.63500 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02800 | 0.01200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.40800 | 0.30000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.07800 | 0.03800 | 9,200 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00500 | 0.00200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00800 | 0.00300 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 1,000 |
| 08/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.64950 | 7.77000 | 93,860 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.48300 | 0.58100 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.44900 | 0.54100 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.52200 | 0.62200 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.12500 | 0.15800 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.91800 | 1.03400 | 4,850 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.07200 | 0.09100 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.06000 | 0.07500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05300 | 0.06700 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.68800 | 0.79700 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.32700 | 0.40200 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.14600 | 0.18300 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10900 | 0.13600 | 10,000 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.21600 | 0.26900 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03200 | 0.04000 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.04800 | 0.06000 | 5,000 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.23400 | 0.29200 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.28500 | 0.22200 | 10,000 |
| 08/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.63300 | 1.52000 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.31700 | 0.24900 | 5,000 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.24900 | 1.14000 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.66000 | 0.56600 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.49700 | 0.41300 | 2,000 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.17800 | 0.13200 | 14,000 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.03900 | 0.02700 | 2,000 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.15400 | 1.04700 | 132 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.06100 | 0.95500 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.92300 | 0.82100 | 100 |
| 08/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.57600 | 0.48800 | 132 |
| 08/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01900 | 0.01400 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.07300 | 0.05200 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.10000 | 0.07100 | 0 |
| 08/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.08400 | 0.06100 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.75120 | 7.87330 | 7,187 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.67400 | 0.77200 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.63900 | 0.73300 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.71100 | 0.81100 | 16,000 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.60400 | 0.69600 | 37,000 |
| 08/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.11000 | 0.12800 | 360 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.31900 | 0.37200 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.16400 | 0.19300 | 2,000 |
| 08/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10200 | 0.11900 | 5,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.13900 | 0.16300 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.39200 | 0.45700 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.19600 | 0.23000 | 2,500 |
| 08/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.26000 | 0.30500 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.60900 | 0.53200 | 2,000 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.34100 | 0.28400 | 2,500 |
| 08/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.84500 | 0.75700 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.18800 | 1.09000 | 1,500 |
| 08/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.01300 | 0.92000 | 4,000 |
| 08/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.55100 | 1.44600 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.46800 | 0.39900 | 360 |
| 08/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.45900 | 1.35500 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.11000 | 0.08800 | 9,200 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.15300 | 0.12300 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.13800 | 0.11000 | 0 |
| 08/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.12300 | 0.09900 | 0 |
| 08/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.85150 | 7.97580 | 10,035 |
| 08/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.54500 | 0.60800 | 0 |
| 08/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.52400 | 0.58500 | 0 |
| 08/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.56700 | 0.63300 | 0 |
| 08/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.43100 | 0.48300 | 300 |
| 08/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20000 | 0.22500 | 540 |
| 08/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.44900 | 1.34900 | 0 |
| 08/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.36600 | 0.30700 | 0 |
| 08/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.58000 | 0.50700 | 540 |
| 08/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.42300 | 0.35900 | 0 |
| 08/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.39400 | 0.33200 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.96030 | 8.08590 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.56200 | 0.61900 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.54300 | 0.60000 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.58000 | 0.63900 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.28200 | 0.31200 | 180 |
| 08/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.50900 | 0.56400 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.64900 | 0.57800 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.52000 | 0.45300 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.42200 | 1.32600 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.58300 | 0.51400 | 0 |
| 08/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.55200 | 0.48300 | 0 |
| 08/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.13880 | 8.26530 | 659 |
| 08/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.56000 | 0.60400 | 0 |
| 08/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.54900 | 0.59200 | 0 |
| 08/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.57200 | 0.61600 | 0 |
| 08/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.36100 | 1.27900 | 0 |
| 08/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.43800 | 1.35500 | 0 |
| 08/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.39900 | 1.31700 | 0 |
| 08/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.79280 | 8.90840 | 0 |
| 08/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.25600 | 1.31200 | 0 |
| 08/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.45100 | 1.50700 | 200 |
| 08/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.23600 | 1.29200 | 0 |
| 08/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.27600 | 1.33300 | 0 |
| 08/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.93300 | 0.87500 | 0 |
| 08/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.65800 | 0.59900 | 0 |
| 08/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.99300 | 0.93400 | 0 |
| 08/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.96300 | 0.90400 | 0 |
| 08/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.86690 | 9.98250 | 0 |
| 08/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.82700 | 1.89300 | 0 |
| 08/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.84800 | 1.91400 | 0 |
| 08/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.80600 | 1.87200 | 0 |
| 08/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.18900 | 1.14000 | 0 |
| 08/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.13100 | 1.08200 | 0 |
| 08/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.16000 | 1.11100 | 0 |
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.54920 | 7.66820 | 162 |
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.07681 | 0.15636 | 0 |
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05778 | 0.12165 | 0 |
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.10561 | 0.19480 | 0 |
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00126 | 0.00480 | 80 |
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.05641 | 0.02660 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.65206 | 0.53660 | 0 |
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.10858 | 0.05345 | 0 |
| 08/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.07761 | 0.03816 | 0 |
| 08/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.64950 | 7.77000 | 867 |
| 08/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.08821 | 0.11087 | 0 |
| 08/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08250 | 0.10368 | 0 |
| 08/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.09443 | 0.11868 | 0 |
| 08/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.74493 | 0.64868 | 0 |
| 08/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.83300 | 0.73368 | 0 |
| 08/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.78871 | 0.69087 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 11.91840 | 12.05250 | 43,139 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.48400 | 0.61100 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.43800 | 0.56400 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.53100 | 0.66000 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.39300 | 0.51700 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.12300 | 0.21700 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.92100 | 1.05500 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 9,000 |
| 08/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.01000 | 0.01800 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00400 | 0.00700 | 3,000 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.18800 | 0.29500 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.02500 | 0.04600 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.57900 | 0.70900 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.02000 | 1.15400 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.26400 | 0.38000 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.82200 | 0.95500 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.08300 | 0.14900 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.10100 | 0.18200 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.13300 | 0.08000 | 9,000 |
| 08/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.16500 | 0.09700 | 768 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.04600 | 0.02800 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.01100 | 0.00700 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.40700 | 0.29400 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.07000 | 0.04300 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.63300 | 1.49900 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.64200 | 0.51600 | 3,000 |
| 08/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.93600 | 0.80500 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 768 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.10500 | 0.06500 | 6,000 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.02500 | 0.01500 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.01300 | 0.00800 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.02000 | 0.01200 | 0 |
| 08/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.01600 | 0.00900 | 0 |
| 08/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.06890 | 12.20440 | 4,185 |
| 08/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.46000 | 0.54200 | 0 |
| 08/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.48900 | 0.57300 | 0 |
| 08/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.43200 | 0.51100 | 0 |
| 08/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.26300 | 0.20700 | 0 |
| 08/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.22000 | 0.16900 | 0 |
| 08/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.24100 | 0.18800 | 0 |
| 08/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.21980 | 12.35760 | 1,000 |
| 08/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.21000 | 0.23800 | 0 |
| 08/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.20200 | 0.23000 | 0 |
| 08/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.21800 | 0.24600 | 0 |
| 08/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.02500 | 1.12700 | 0 |
| 08/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.15500 | 0.11900 | 6,000 |
| 08/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.39800 | 1.28800 | 0 |
| 08/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.48200 | 1.37200 | 0 |
| 08/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.44000 | 1.33000 | 0 |
| 08/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09260 | 0.09480 | 3,840 |
| 08/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00292 | 0.00488 | 0 |
| 08/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00003 | 0.00012 | 0 |
| 08/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01260 | 0.01480 | 0 |
| 08/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00743 | 0.00532 | 0 |
| 08/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00032 | 0.00008 | 0 |
| 08/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09390 | 0.09610 | 25 |
| 08/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00061 | 0.00087 | 0 |
| 08/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00020 | 0.00029 | 0 |
| 08/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00210 | 0.00288 | 0 |
| 08/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00620 | 0.00478 | 0 |
| 08/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02430 | 0.02219 | 0 |
| 08/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01471 | 0.01277 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.99620 | 10.05830 | 24,145 |
| 08/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.04400 | 0.06900 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.03200 | 0.05200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.05900 | 0.09000 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.94700 | 1.00900 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.01700 | 0.02900 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.22000 | 0.27700 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.99600 | 1.05900 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.14200 | 0.19300 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.01200 | 0.02100 | 3,400 |
| 08/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.45000 | 0.51200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,400 |
| 08/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 6,800 |
| 08/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.10800 | 0.15500 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 08/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.07800 | 0.12000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.08200 | 0.06200 | 3,400 |
| 08/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.06200 | 0.04700 | 10,200 |
| 08/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.60400 | 1.54200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.80500 | 0.74300 | 3,400 |
| 08/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.00400 | 0.94300 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.30400 | 1.24200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.95400 | 0.89300 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.75400 | 1.69200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.90500 | 0.84300 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.50400 | 1.44200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.10400 | 1.04200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.31600 | 0.26300 | 10,200 |
| 08/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.75500 | 0.69400 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.60600 | 0.54500 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.04600 | 0.03500 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.02400 | 0.01900 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.27100 | 0.22100 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.11300 | 0.08200 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.18600 | 0.14400 | 0 |
| 08/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.14800 | 0.11100 | 0 |
| 08/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.13420 | 10.19750 | 29,720 |
| 08/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.18500 | 0.20400 | 0 |
| 08/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.17100 | 0.18800 | 0 |
| 08/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.19900 | 0.22000 | 0 |
| 08/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.21500 | 0.23800 | 1,000 |
| 08/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.46700 | 0.51300 | 0 |
| 08/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.61200 | 0.66700 | 0 |
| 08/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.07800 | 0.07000 | 1,000 |
| 08/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.13300 | 0.11600 | 1,000 |
| 08/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.41500 | 0.37300 | 0 |
| 08/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.38100 | 0.34100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.48700 | 0.44100 | 0 |
| 08/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.45100 | 0.40700 | 0 |
| 08/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.27520 | 10.33980 | 1,250 |
| 08/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.26600 | 0.29200 | 0 |
| 08/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.25000 | 0.27500 | 0 |
| 08/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.92100 | 0.99400 | 0 |
| 08/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.28300 | 0.31000 | 0 |
| 08/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.68300 | 0.64600 | 0 |
| 08/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.09600 | 0.10400 | 10,200 |
| 08/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.75000 | 0.71100 | 0 |
| 08/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.71600 | 0.67800 | 0 |
| 08/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.67700 | 10.74560 | 500 |
| 08/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.55100 | 0.56900 | 0 |
| 08/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.53900 | 0.55600 | 0 |
| 08/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.56300 | 0.58100 | 0 |
| 08/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.32900 | 1.27800 | 0 |
| 08/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.40500 | 1.35300 | 0 |
| 08/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.36700 | 1.31600 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.99820 | 8.07910 | 16,383 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.74800 | 0.82900 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.69900 | 0.77900 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.79800 | 0.87900 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.59900 | 0.68000 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.04800 | 1.12900 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.25700 | 0.33400 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.54900 | 0.63000 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.99800 | 1.07900 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.12800 | 0.19700 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.79800 | 1.87900 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.03000 | 0.01800 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | 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 |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00900 | 0.00500 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 08/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.02150 | 8.10160 | 8,120 |
| 08/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.43700 | 0.50300 | 0 |
| 08/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.47600 | 0.54400 | 0 |
| 08/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.40000 | 0.46300 | 0 |
| 08/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.07900 | 0.06100 | 0 |
| 08/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.05500 | 0.04200 | 0 |
| 08/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.06600 | 0.05100 | 0 |
| 08/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.04780 | 8.12900 | 2,628 |
| 08/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.22300 | 0.25200 | 0 |
| 08/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.20700 | 0.23500 | 0 |
| 08/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.24000 | 0.27100 | 0 |
| 08/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.37900 | 0.32800 | 0 |
| 08/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.44600 | 0.39200 | 0 |
| 08/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.41200 | 0.35900 | 0 |
| 08/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.09730 | 9.17220 | 0 |
| 08/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.07400 | 2.14400 | 0 |
| 08/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.03600 | 2.10500 | 0 |
| 08/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.11700 | 2.18700 | 0 |
| 08/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.27000 | 0.26500 | 0 |
| 08/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28900 | 0.28300 | 0 |
| 08/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27700 | 0.27200 | 0 |
| 08/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.59820 | 7.66170 | 10 |
| 08/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.08700 | 0.13600 | 0 |
| 08/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.12400 | 0.17800 | 0 |
| 08/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05700 | 0.09900 | 0 |
| 08/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05900 | 0.03700 | 0 |
| 08/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.02600 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.03900 | 0.02400 | 0 |
| 08/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.68320 | 7.74800 | 0 |
| 08/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.06000 | 0.07300 | 0 |
| 08/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.05400 | 0.06600 | 0 |
| 08/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.06800 | 0.08200 | 0 |
| 08/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.48500 | 0.43400 | 0 |
| 08/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.57100 | 0.51800 | 0 |
| 08/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.52700 | 0.47500 | 0 |
| 08/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.01720 | 0.02790 | 0 |
| 08/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.22250 | 0.18250 | 100,000 |
| 08/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.01970 | 0.03120 | 12,500 |
| 08/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03730 | 0.04650 | 12,500 |
| 08/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.05600 | 0.07350 | 5,670 |
| 08/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.29410 | 8.34620 | 1,106 |
| 08/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.01200 | 0.01700 | 0 |
| 08/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.01700 | 0.02400 | 0 |
| 08/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00800 | 0.01200 | 0 |
| 08/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.36400 | 0.31600 | 0 |
| 08/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.27300 | 0.22800 | 0 |
| 08/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.31800 | 0.27100 | 0 |
| 08/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.41370 | 8.46670 | 0 |
| 08/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.09600 | 0.10500 | 0 |
| 08/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.08900 | 0.09800 | 0 |
| 08/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.10300 | 0.11400 | 0 |
| 08/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.73900 | 0.69700 | 0 |
| 08/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.82500 | 0.78100 | 0 |
| 08/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.78200 | 0.73800 | 0 |
| 08/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.53790 | 8.59180 | 25 |
| 08/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.32400 | 0.34400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.30900 | 0.32700 | 0 |
| 08/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.34100 | 0.36100 | 0 |
| 08/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.50300 | 0.46900 | 0 |
| 08/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.57100 | 0.53500 | 0 |
| 08/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.53600 | 0.50200 | 0 |
| 08/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.21410 | 6.26080 | 0 |
| 08/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.03100 | 0.04800 | 0 |
| 08/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.03300 | 0.05200 | 0 |
| 08/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.02800 | 0.04400 | 0 |
| 08/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.10800 | 0.07700 | 0 |
| 08/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.09300 | 0.06500 | 0 |
| 08/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.10100 | 0.07100 | 0 |
| 08/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.26730 | 6.31500 | 0 |
| 08/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.13000 | 0.15500 | 0 |
| 08/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.11200 | 0.13300 | 0 |
| 08/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.15200 | 0.18300 | 0 |
| 08/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.13500 | 0.11800 | 0 |
| 08/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.19500 | 0.16800 | 0 |
| 08/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.16300 | 0.14000 | 0 |
| 08/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 08/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 08/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 08/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 08/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.19500 | 1.21490 | 0 |
| 08/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.01030 | 0.02190 | 0 |
| 08/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00110 | 0.00370 | 0 |
| 08/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.04620 | 0.06560 | 0 |
| 08/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00120 | 0.00070 | 0 |
| 08/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05610 | 0.03880 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01530 | 0.00700 | 0 |
| 08/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.20950 | 1.22990 | 0 |
| 08/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.07450 | 0.09050 | 0 |
| 08/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04440 | 0.05620 | 0 |
| 08/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.11460 | 0.13460 | 0 |
| 08/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00510 | 0.00470 | 0 |
| 08/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03490 | 0.02630 | 0 |
| 08/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01500 | 0.01060 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.55050 | 7.54920 | 184,570 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.51500 | 0.51500 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.46600 | 0.46500 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.56500 | 0.56400 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.55100 | 0.55000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.40300 | 0.40200 | 30,100 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.30700 | 0.30700 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 09/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.35100 | 1.34900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.60100 | 0.60000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.02100 | 0.02400 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.10100 | 1.09900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.04000 | 0.04300 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.00100 | 0.99900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.05100 | 1.04900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.20100 | 1.19900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.45100 | 1.44900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,750 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 09/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.75100 | 0.75000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.35400 | 0.35400 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.80100 | 0.79900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.07300 | 0.07700 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.17500 | 0.17700 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.85100 | 0.84900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.70100 | 0.70000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 4,350 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.45200 | 0.45100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.90100 | 0.89900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.13600 | 0.13900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.50200 | 0.50100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.95100 | 0.94900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.21600 | 0.21800 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.26000 | 0.26100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.65100 | 0.65000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.02900 | 0.03200 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.10200 | 0.10600 | 5,000 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.15100 | 1.14900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.40100 | 1.39900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05400 | 0.05800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 6,620 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.70100 | 0.70200 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.10400 | 0.10900 | 13,860 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.05200 | 0.05700 | 2,520 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.55200 | 0.55400 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.17900 | 0.18300 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 100 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.60200 | 0.60300 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.35900 | 0.36100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.50300 | 0.50500 | 4,620 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.26600 | 0.26900 | 250 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.31200 | 0.31400 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.65100 | 0.65200 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.03600 | 0.04000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.45400 | 0.45600 | 7,051 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.80000 | 0.80100 | 250 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 10,000 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.75100 | 0.75200 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.02500 | 0.02800 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.40600 | 0.40800 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.07300 | 0.07800 | 9,200 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.15000 | 1.15100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.10000 | 1.10100 | 176 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.20000 | 1.20100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.05000 | 1.05100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.25000 | 1.25100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.45000 | 1.45100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.95000 | 0.95100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.90000 | 0.90100 | 250 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 2,420 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.14000 | 0.14400 | 166 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.85000 | 0.85100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.22100 | 0.22500 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.95000 | 1.95100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.70000 | 1.70100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.65000 | 1.65100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 1,000 |
| 09/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 09/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.65040 | 7.64950 | 99,907 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.48300 | 0.48300 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.44900 | 0.44900 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.52200 | 0.52200 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.12500 | 0.12500 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.91800 | 0.91800 | 4,850 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.07100 | 0.07200 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.05900 | 0.06000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05200 | 0.05300 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.68800 | 0.68800 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.32700 | 0.32700 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.14500 | 0.14600 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10800 | 0.10900 | 10,000 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.04700 | 0.04800 | 5,000 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.23400 | 0.23400 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.21600 | 0.21600 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03100 | 0.03200 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.83100 | 0.00000 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.31600 | 0.31700 | 5,000 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.24700 | 1.24900 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.28400 | 0.28500 | 10,000 |
| 09/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.63100 | 1.63300 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.65800 | 0.66000 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.49500 | 0.49700 | 2,000 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.17700 | 0.17800 | 14,000 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.03800 | 0.03900 | 2,000 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.15200 | 1.15400 | 132 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.05900 | 1.06100 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.92100 | 0.92300 | 100 |
| 09/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.57500 | 0.57600 | 132 |
| 09/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.07200 | 0.07300 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.09900 | 0.10000 | 0 |
| 09/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.08300 | 0.08400 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.75190 | 7.75120 | 7,787 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.67500 | 0.67400 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10100 | 0.10200 | 5,500 |
| 09/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.19600 | 0.19600 | 2,500 |
| 09/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.26100 | 0.26000 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.63900 | 0.63900 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.71200 | 0.71100 | 16,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.60500 | 0.60400 | 37,000 |
| 09/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.10900 | 0.11000 | 360 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.31900 | 0.31900 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.16400 | 0.16400 | 2,000 |
| 09/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.13800 | 0.13900 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.39300 | 0.39200 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.34100 | 0.34100 | 2,500 |
| 09/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.84400 | 0.84500 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.01200 | 1.01300 | 4,000 |
| 09/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.54900 | 1.55100 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.46700 | 0.46800 | 360 |
| 09/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.45700 | 1.45900 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.11000 | 0.11000 | 9,200 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.15300 | 0.15300 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.13700 | 0.13800 | 0 |
| 09/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.60900 | 0.60900 | 2,000 |
| 09/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.18600 | 1.18800 | 1,500 |
| 09/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.12300 | 0.12300 | 0 |
| 09/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.85170 | 7.85150 | 10,035 |
| 09/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.54600 | 0.54500 | 0 |
| 09/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.52500 | 0.52400 | 0 |
| 09/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.56800 | 0.56700 | 0 |
| 09/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.43200 | 0.43100 | 300 |
| 09/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20100 | 0.20000 | 540 |
| 09/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.44900 | 1.44900 | 0 |
| 09/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.36600 | 0.36600 | 0 |
| 09/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.58000 | 0.58000 | 540 |
| 09/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.42300 | 0.42300 | 0 |
| 09/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.39400 | 0.39400 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.95980 | 7.96030 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.56200 | 0.56200 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.54400 | 0.54300 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.58100 | 0.58000 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.28200 | 0.28200 | 180 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.51000 | 0.50900 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.65000 | 0.64900 | 180 |
| 09/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.52100 | 0.52000 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.42200 | 1.42200 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.58400 | 0.58300 | 0 |
| 09/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.55200 | 0.55200 | 0 |
| 09/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.13810 | 8.13880 | 659 |
| 09/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.56200 | 0.56000 | 0 |
| 09/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.57300 | 0.57200 | 0 |
| 09/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.55000 | 0.54900 | 0 |
| 09/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.44000 | 1.43800 | 0 |
| 09/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.36300 | 1.36100 | 0 |
| 09/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.40200 | 1.39900 | 0 |
| 09/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.79520 | 8.79280 | 0 |
| 09/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.25900 | 1.25600 | 0 |
| 09/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.45500 | 1.45100 | 200 |
| 09/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.28000 | 1.27600 | 0 |
| 09/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.24000 | 1.23600 | 0 |
| 09/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.99500 | 0.99300 | 0 |
| 09/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.93500 | 0.93300 | 0 |
| 09/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.66000 | 0.65800 | 0 |
| 09/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.96400 | 0.96300 | 0 |
| 09/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.86930 | 9.86690 | 0 |
| 09/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.83100 | 1.82700 | 0 |
| 09/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.81100 | 1.80600 | 0 |
| 09/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.85200 | 1.84800 | 0 |
| 09/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.13300 | 1.13100 | 0 |
| 09/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.19200 | 1.18900 | 0 |
| 09/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.16200 | 1.16000 | 0 |
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.55050 | 7.54920 | 162 |
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.07332 | 0.07681 | 0 |
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00106 | 0.00126 | 80 |
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05434 | 0.05778 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.10236 | 0.10561 | 0 |
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.05186 | 0.05641 | 0 |
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.65056 | 0.65206 | 0 |
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.10384 | 0.10858 | 0 |
| 09/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.07282 | 0.07761 | 0 |
| 09/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.65040 | 7.64950 | 867 |
| 09/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.08720 | 0.08821 | 0 |
| 09/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08148 | 0.08250 | 0 |
| 09/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.09343 | 0.09443 | 0 |
| 09/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.74303 | 0.74493 | 0 |
| 09/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.83108 | 0.83300 | 0 |
| 09/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.78680 | 0.78871 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 11.85820 | 11.91840 | 45,755 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.42100 | 0.48400 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.37500 | 0.43800 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.46800 | 0.53100 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.33000 | 0.39300 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.08200 | 0.12300 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.85900 | 0.92100 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.13200 | 0.18800 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.01500 | 0.02500 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.51600 | 0.57900 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.95900 | 1.02000 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.20400 | 0.26400 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.76000 | 0.82200 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.05300 | 0.08300 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 9,000 |
| 09/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 3,000 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.06600 | 0.10100 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.69800 | 0.64200 | 3,000 |
| 09/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.99400 | 0.93600 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.15800 | 0.13300 | 9,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.69200 | 1.63300 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.19500 | 0.16500 | 768 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.04600 | 0.04600 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.45700 | 0.40700 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.07400 | 0.07000 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 768 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.12400 | 0.10500 | 6,000 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 0 |
| 09/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |
| 09/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.00770 | 12.06890 | 4,210 |
| 09/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.41800 | 0.46000 | 0 |
| 09/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.39200 | 0.43200 | 0 |
| 09/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.44500 | 0.48900 | 0 |
| 09/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.23700 | 0.22000 | 0 |
| 09/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.28400 | 0.26300 | 0 |
| 09/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.26000 | 0.24100 | 0 |
| 09/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.15840 | 12.21980 | 1,000 |
| 09/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.19600 | 0.21000 | 0 |
| 09/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.18900 | 0.20200 | 0 |
| 09/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.20400 | 0.21800 | 0 |
| 09/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 0.97500 | 1.02500 | 0 |
| 09/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.16700 | 0.15500 | 6,000 |
| 09/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.44600 | 1.39800 | 0 |
| 09/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.53100 | 1.48200 | 0 |
| 09/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.48800 | 1.44000 | 0 |
| 09/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09170 | 0.09260 | 3,840 |
| 09/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00219 | 0.00292 | 0 |
| 09/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00002 | 0.00003 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01170 | 0.01260 | 0 |
| 09/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00832 | 0.00743 | 0 |
| 09/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00049 | 0.00032 | 0 |
| 09/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09300 | 0.09390 | 25 |
| 09/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00056 | 0.00061 | 0 |
| 09/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00018 | 0.00020 | 0 |
| 09/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00191 | 0.00210 | 0 |
| 09/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00691 | 0.00620 | 0 |
| 09/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02518 | 0.02430 | 0 |
| 09/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01556 | 0.01471 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.90430 | 9.99620 | 23,395 |
| 09/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.02100 | 0.04400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.01500 | 0.03200 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.03000 | 0.05900 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.85500 | 0.94700 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.00800 | 0.01700 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.14300 | 0.22000 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.90500 | 0.99600 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.07700 | 0.14200 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.00500 | 0.01200 | 3,400 |
| 09/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.36100 | 0.45000 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 3,400 |
| 09/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,800 |
| 09/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.04100 | 0.07800 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.05700 | 0.10800 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.10300 | 0.06200 | 10,200 |
| 09/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.13700 | 0.08200 | 3,400 |
| 09/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.69600 | 1.60400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.89600 | 0.80500 | 3,400 |
| 09/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.09600 | 1.00400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.39600 | 1.30400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00700 | 0.00400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 1.04600 | 0.95400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.84600 | 1.75400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.99600 | 0.90500 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.59600 | 1.50400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.19600 | 1.10400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.40100 | 0.31600 | 10,200 |
| 09/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.84700 | 0.75500 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.69700 | 0.60600 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.07300 | 0.04600 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.03900 | 0.02400 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.35400 | 0.27100 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.17600 | 0.11300 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.26100 | 0.18600 | 0 |
| 09/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.21700 | 0.14800 | 0 |
| 09/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.04090 | 10.13420 | 29,780 |
| 09/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.14900 | 0.18500 | 0 |
| 09/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.13800 | 0.17100 | 0 |
| 09/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.53800 | 0.61200 | 0 |
| 09/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.16200 | 0.19900 | 0 |
| 09/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.17600 | 0.21500 | 1,000 |
| 09/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.40200 | 0.46700 | 0 |
| 09/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.16100 | 0.13300 | 1,000 |
| 09/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.47100 | 0.41500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.43500 | 0.38100 | 0 |
| 09/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.09700 | 0.07800 | 1,000 |
| 09/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.54700 | 0.48700 | 0 |
| 09/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.50800 | 0.45100 | 0 |
| 09/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.18100 | 10.27520 | 1,250 |
| 09/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.23200 | 0.26600 | 0 |
| 09/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.21800 | 0.25000 | 0 |
| 09/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.84400 | 0.92100 | 0 |
| 09/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.24700 | 0.28300 | 0 |
| 09/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.74200 | 0.68300 | 0 |
| 09/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.11300 | 0.09600 | 10,200 |
| 09/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.81300 | 0.75000 | 0 |
| 09/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.77700 | 0.71600 | 0 |
| 09/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.57840 | 10.67700 | 500 |
| 09/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.50900 | 0.55100 | 0 |
| 09/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.49800 | 0.53900 | 0 |
| 09/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.52000 | 0.56300 | 0 |
| 09/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.38500 | 1.32900 | 0 |
| 09/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.46300 | 1.40500 | 0 |
| 09/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.42400 | 1.36700 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.98270 | 7.99820 | 16,133 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.73300 | 0.74800 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.68300 | 0.69900 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.78300 | 0.79800 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.58300 | 0.59900 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.03300 | 1.04800 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.24100 | 0.25700 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.53300 | 0.54900 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.98300 | 0.99800 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.78300 | 1.79800 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.11400 | 0.12800 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.03100 | 0.03000 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.00510 | 8.02150 | 8,326 |
| 09/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.42400 | 0.43700 | 0 |
| 09/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.46200 | 0.47600 | 0 |
| 09/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.38700 | 0.40000 | 0 |
| 09/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.08200 | 0.07900 | 0 |
| 09/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.05700 | 0.05500 | 0 |
| 09/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.06900 | 0.06600 | 0 |
| 09/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.03150 | 8.04780 | 2,628 |
| 09/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.21600 | 0.22300 | 0 |
| 09/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.20100 | 0.20700 | 0 |
| 09/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.23200 | 0.24000 | 0 |
| 09/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.38700 | 0.37900 | 0 |
| 09/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.45600 | 0.44600 | 0 |
| 09/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.42100 | 0.41200 | 0 |
| 09/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.08310 | 9.09730 | 0 |
| 09/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.06100 | 2.07400 | 0 |
| 09/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.02300 | 2.03600 | 0 |
| 09/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.10400 | 2.11700 | 0 |
| 09/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.27100 | 0.27000 | 0 |
| 09/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.29000 | 0.28900 | 0 |
| 09/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27800 | 0.27700 | 0 |
| 09/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.62380 | 7.59820 | 10 |
| 09/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.09700 | 0.08700 | 0 |
| 09/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.13800 | 0.12400 | 0 |
| 09/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.06200 | 0.05700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03800 | 0.05900 | 0 |
| 09/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01400 | 0.02600 | 0 |
| 09/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02300 | 0.03900 | 0 |
| 09/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.70870 | 7.68320 | 0 |
| 09/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.06200 | 0.06000 | 0 |
| 09/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.05500 | 0.05400 | 0 |
| 09/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07000 | 0.06800 | 0 |
| 09/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.46100 | 0.48500 | 0 |
| 09/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.54600 | 0.57100 | 0 |
| 09/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.50300 | 0.52700 | 0 |
| 09/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.01570 | 0.01720 | 0 |
| 09/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.22150 | 0.22250 | 100,000 |
| 09/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.01830 | 0.01970 | 12,500 |
| 09/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03710 | 0.03730 | 12,500 |
| 09/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.05530 | 0.05600 | 5,670 |
| 09/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.21650 | 8.29410 | 156 |
| 09/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00500 | 0.01200 | 0 |
| 09/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.00800 | 0.01700 | 0 |
| 09/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00400 | 0.00800 | 0 |
| 09/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.43800 | 0.36400 | 0 |
| 09/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.34200 | 0.27300 | 0 |
| 09/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.38900 | 0.31800 | 0 |
| 09/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.33420 | 8.41370 | 0 |
| 09/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.08000 | 0.09600 | 0 |
| 09/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07400 | 0.08900 | 0 |
| 09/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.08600 | 0.10300 | 0 |
| 09/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.80200 | 0.73900 | 0 |
| 09/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.89000 | 0.82500 | 0 |
| 09/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.84600 | 0.78200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.45700 | 8.53790 | 25 |
| 09/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.29100 | 0.32400 | 0 |
| 09/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.30600 | 0.34100 | 0 |
| 09/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.27700 | 0.30900 | 0 |
| 09/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.62000 | 0.57100 | 0 |
| 09/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.54900 | 0.50300 | 0 |
| 09/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.58400 | 0.53600 | 0 |
| 09/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.18870 | 6.21410 | 0 |
| 09/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.02200 | 0.03100 | 0 |
| 09/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.02000 | 0.02800 | 0 |
| 09/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.02500 | 0.03300 | 0 |
| 09/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.11000 | 0.09300 | 0 |
| 09/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.12500 | 0.10800 | 0 |
| 09/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.11700 | 0.10100 | 0 |
| 09/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.24290 | 6.26730 | 0 |
| 09/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.11800 | 0.13000 | 0 |
| 09/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.10000 | 0.11200 | 0 |
| 09/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.13800 | 0.15200 | 0 |
| 09/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.14500 | 0.13500 | 0 |
| 09/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.20700 | 0.19500 | 0 |
| 09/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.17500 | 0.16300 | 0 |
| 09/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 09/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 09/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 09/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 09/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 09/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.19620 | 1.19500 | 0 |
| 09/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.01040 | 0.01030 | 0 |
| 09/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00100 | 0.00110 | 0 |
| 09/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.04720 | 0.04620 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00100 | 0.00120 | 0 |
| 09/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05480 | 0.05610 | 0 |
| 09/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01420 | 0.01530 | 0 |
| 09/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.21080 | 1.20950 | 0 |
| 09/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.07550 | 0.07450 | 0 |
| 09/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04510 | 0.04440 | 0 |
| 09/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.11590 | 0.11460 | 0 |
| 09/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00510 | 0.00510 | 0 |
| 09/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03430 | 0.03490 | 0 |
| 09/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01470 | 0.01500 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.58420 | 7.55050 | 177,690 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.54900 | 0.51500 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.49900 | 0.46600 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.59900 | 0.56500 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.58500 | 0.55100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.43500 | 0.40300 | 30,100 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.33700 | 0.30700 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.78400 | 0.75100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.38600 | 0.35400 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.83400 | 0.80100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.08300 | 0.07300 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.19700 | 0.17500 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.88400 | 0.85100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.73400 | 0.70100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 4,350 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.48500 | 0.45200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.93400 | 0.90100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.15500 | 0.13600 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.53500 | 0.50200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.98400 | 0.95100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.24200 | 0.21600 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.28900 | 0.26000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.68400 | 0.65100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.02600 | 0.02900 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.11600 | 0.10200 | 5,000 |
| 12/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 12/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 12/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.18400 | 1.15100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.43400 | 1.40100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05500 | 0.05400 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 6,620 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.38400 | 1.35100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.63400 | 0.60100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.01800 | 0.02100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.13400 | 1.10100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.03800 | 0.04000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.03400 | 1.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.08400 | 1.05100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.23400 | 1.20100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.48400 | 1.45100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,750 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.91600 | 0.95000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.86600 | 0.90000 | 250 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 2,420 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.10400 | 0.14000 | 166 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.81600 | 0.85000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.18400 | 0.22100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.66600 | 0.70100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.07100 | 0.10400 | 13,860 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.11600 | 1.15000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.06600 | 1.10000 | 176 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.16600 | 1.20000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.01600 | 1.05000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.21600 | 1.25000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.41600 | 1.45000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.91600 | 1.95000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.66600 | 1.70000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.61600 | 1.65000 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03200 | 0.05200 | 2,520 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.51700 | 0.55200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.14200 | 0.17900 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00500 | 0.01000 | 100 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00800 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.56700 | 0.60200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.32200 | 0.35900 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.46800 | 0.50300 | 4,620 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.22900 | 0.26600 | 250 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.27500 | 0.31200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.61700 | 0.65100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02100 | 0.03600 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.41900 | 0.45400 | 7,051 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.76600 | 0.80000 | 250 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 10,000 |
| 12/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.71600 | 0.75100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01300 | 0.02500 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.37000 | 0.40600 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04900 | 0.07300 | 9,200 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00300 | 0.00700 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 1,000 |
| 12/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.68550 | 7.65040 | 101,906 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.50700 | 0.48300 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.46900 | 0.44900 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.54700 | 0.52200 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.12600 | 0.12500 | 20,100 |
| 12/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.95100 | 0.91800 | 4,850 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.07100 | 0.07100 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.05900 | 0.05900 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05200 | 0.05200 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.71700 | 0.68800 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.34100 | 0.32700 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.14800 | 0.14500 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10900 | 0.10800 | 10,000 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.22200 | 0.21600 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.04600 | 0.04700 | 5,000 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.24100 | 0.23400 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03000 | 0.03100 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08200 | 0.08100 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.67300 | 0.00000 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.26400 | 0.00000 | 6,700 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.03800 | 0.00000 | 20,100 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.22900 | 0.00000 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.79700 | 0.83100 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.25600 | 0.28400 | 10,000 |
| 12/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.59500 | 1.63100 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.28700 | 0.31600 | 5,000 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.21100 | 1.24700 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.62400 | 0.65800 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.46300 | 0.49500 | 2,000 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.15600 | 0.17700 | 14,000 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.03200 | 0.03800 | 2,000 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.11700 | 1.15200 | 132 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.02400 | 1.05900 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.88600 | 0.92100 | 100 |
| 12/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.54100 | 0.57500 | 132 |
| 12/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.06200 | 0.07200 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.08400 | 0.09900 | 0 |
| 12/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.07200 | 0.08300 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.78790 | 7.75190 | 7,977 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.70200 | 0.67500 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.66500 | 0.63900 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.73900 | 0.71200 | 16,000 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.62900 | 0.60500 | 37,000 |
| 12/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10300 | 0.10100 | 5,500 |
| 12/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.20000 | 0.19600 | 2,500 |
| 12/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.26700 | 0.26100 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.11100 | 0.10900 | 360 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.32700 | 0.31900 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.16700 | 0.16400 | 2,000 |
| 12/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.14000 | 0.13800 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.40500 | 0.39300 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.31700 | 0.34100 | 2,500 |
| 12/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.81200 | 0.84400 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.97900 | 1.01200 | 4,000 |
| 12/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.51500 | 1.54900 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.43900 | 0.46700 | 360 |
| 12/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.57900 | 0.60900 | 2,000 |
| 12/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.15200 | 1.18600 | 1,500 |
| 12/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.42300 | 1.45700 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.10100 | 0.11000 | 9,200 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.14100 | 0.15300 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.12700 | 0.13700 | 0 |
| 12/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.11400 | 0.12300 | 0 |
| 12/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.88890 | 7.85170 | 10,035 |
| 12/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.56100 | 0.54600 | 0 |
| 12/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.53900 | 0.52500 | 0 |
| 12/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20600 | 0.20100 | 540 |
| 12/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.58400 | 0.56800 | 0 |
| 12/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.44400 | 0.43200 | 300 |
| 12/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.41700 | 1.44900 | 0 |
| 12/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.34500 | 0.36600 | 0 |
| 12/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.55500 | 0.58000 | 540 |
| 12/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.40000 | 0.42300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.37200 | 0.39400 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.99850 | 7.95980 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.57500 | 0.56200 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.55700 | 0.54400 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.59400 | 0.58100 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.28900 | 0.28200 | 180 |
| 12/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.52200 | 0.51000 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.62400 | 0.65000 | 180 |
| 12/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.49600 | 0.52100 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.39100 | 1.42200 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.55900 | 0.58400 | 0 |
| 12/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.52700 | 0.55200 | 0 |
| 12/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.17650 | 8.13810 | 659 |
| 12/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.57100 | 0.56200 | 0 |
| 12/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.58200 | 0.57300 | 0 |
| 12/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.55900 | 0.55000 | 0 |
| 12/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.41000 | 1.44000 | 0 |
| 12/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.33300 | 1.36300 | 0 |
| 12/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.37200 | 1.40200 | 0 |
| 12/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.83030 | 8.79520 | 0 |
| 12/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.27500 | 1.25900 | 0 |
| 12/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.47000 | 1.45500 | 200 |
| 12/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.25500 | 1.24000 | 0 |
| 12/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.29600 | 1.28000 | 0 |
| 12/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.91600 | 0.93500 | 0 |
| 12/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.64000 | 0.66000 | 0 |
| 12/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.97500 | 0.99500 | 0 |
| 12/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.94500 | 0.96400 | 0 |
| 12/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.90440 | 9.86930 | 0 |
| 12/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.84800 | 1.83100 | 0 |
| 12/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.82700 | 1.81100 | 0 |
| 12/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.86900 | 1.85200 | 0 |
| 12/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.11500 | 1.13300 | 0 |
| 12/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.17300 | 1.19200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.14400 | 1.16200 | 0 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.58420 | 7.55050 | 162 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.08268 | 0.07332 | 0 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05489 | 0.05434 | 0 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.11627 | 0.10236 | 0 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00063 | 0.00106 | 80 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03207 | 0.05186 | 0 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.61643 | 0.65056 | 0 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.07069 | 0.10384 | 0 |
| 12/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.04848 | 0.07282 | 0 |
| 12/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.68550 | 7.65040 | 867 |
| 12/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.08763 | 0.08720 | 0 |
| 12/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08174 | 0.08148 | 0 |
| 12/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.09408 | 0.09343 | 0 |
| 12/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.70858 | 0.74303 | 0 |
| 12/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.79624 | 0.83108 | 0 |
| 12/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.75213 | 0.78680 | 0 |
| 12/03/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.78790 | 8.35300 | 0 |
| 12/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.42771 | 0.00000 | 0 |
| 12/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.40503 | 0.00000 | 0 |
| 12/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.45160 | 0.00000 | 0 |
| 12/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.26410 | 0.00000 | 0 |
| 12/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.31753 | 0.00000 | 0 |
| 12/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.29021 | 0.00000 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 11.85470 | 11.85820 | 48,770 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.41400 | 0.42100 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.36700 | 0.37500 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.46200 | 0.46800 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.32100 | 0.33000 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.06800 | 0.08200 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.85500 | 0.85900 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.11900 | 0.13200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.01000 | 0.01500 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 9,000 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.51000 | 0.51600 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.95500 | 0.95900 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.19200 | 0.20400 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.75600 | 0.76000 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.04100 | 0.05300 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.05300 | 0.06600 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 3,000 |
| 12/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.69500 | 1.69200 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.69800 | 0.69800 | 3,000 |
| 12/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.99600 | 0.99400 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.14800 | 0.15800 | 9,000 |
| 12/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.18600 | 0.19500 | 768 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.03700 | 0.04600 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.45500 | 0.45700 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.06400 | 0.07400 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 768 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.11300 | 0.12400 | 6,000 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.01600 | 0.02200 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.01200 | 0.01700 | 0 |
| 12/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 12/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.00570 | 12.00770 | 4,210 |
| 12/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.40500 | 0.41800 | 0 |
| 12/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.43300 | 0.44500 | 0 |
| 12/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.37900 | 0.39200 | 0 |
| 12/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.27300 | 0.28400 | 0 |
| 12/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.22700 | 0.23700 | 0 |
| 12/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.24900 | 0.26000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.15750 | 12.15840 | 1,000 |
| 12/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.19000 | 0.19600 | 0 |
| 12/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.18300 | 0.18900 | 0 |
| 12/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.19800 | 0.20400 | 0 |
| 12/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 0.96200 | 0.97500 | 0 |
| 12/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.15500 | 0.16700 | 6,000 |
| 12/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.44100 | 1.44600 | 0 |
| 12/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.52600 | 1.53100 | 0 |
| 12/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.48300 | 1.48800 | 0 |
| 12/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09220 | 0.09170 | 3,840 |
| 12/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00242 | 0.00219 | 0 |
| 12/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01220 | 0.01170 | 0 |
| 12/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00001 | 0.00002 | 0 |
| 12/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00781 | 0.00832 | 0 |
| 12/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00022 | 0.00049 | 0 |
| 12/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09350 | 0.09300 | 25 |
| 12/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00057 | 0.00056 | 0 |
| 12/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00018 | 0.00018 | 0 |
| 12/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00198 | 0.00191 | 0 |
| 12/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00648 | 0.00691 | 0 |
| 12/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02468 | 0.02518 | 0 |
| 12/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01507 | 0.01556 | 0 |
| 12/03/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09490 | 0.10800 | 0 |
| 12/03/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00598 | 0.00000 | 0 |
| 12/03/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00269 | 0.00000 | 0 |
| 12/03/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01280 | 0.00000 | 0 |
| 12/03/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00090 | 0.00000 | 0 |
| 12/03/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.01079 | 0.00000 | 0 |
| 12/03/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00408 | 0.00000 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.95600 | 9.90430 | 21,393 |
| 12/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.01400 | 0.01500 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.03100 | 0.03000 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.90600 | 0.85500 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.17500 | 0.14300 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.95600 | 0.90500 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.09700 | 0.07700 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 3,400 |
| 12/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.40800 | 0.36100 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3,400 |
| 12/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,800 |
| 12/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.06500 | 0.05700 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 12/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.04600 | 0.04100 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.09000 | 0.13700 | 3,400 |
| 12/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.05900 | 0.10300 | 10,200 |
| 12/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.64400 | 1.69600 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.84400 | 0.89600 | 3,400 |
| 12/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.04400 | 1.09600 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.34400 | 1.39600 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00200 | 0.00700 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.99400 | 1.04600 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.79400 | 1.84600 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.94400 | 0.99600 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.54400 | 1.59600 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.14400 | 1.19600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.34800 | 0.40100 | 10,200 |
| 12/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.79400 | 0.84700 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.64400 | 0.69700 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.04100 | 0.07300 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.01900 | 0.03900 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.30000 | 0.35400 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.12500 | 0.17600 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.20800 | 0.26100 | 0 |
| 12/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.16500 | 0.21700 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.09480 | 10.04090 | 29,780 |
| 12/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.15900 | 0.14900 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.12400 | 0.00000 | 15,360 |
| 12/03/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.28400 | 0.00000 | 5,120 |
| 12/03/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.69600 | 0.00000 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.39700 | 0.00000 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.14600 | 0.13800 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.17200 | 0.16200 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.18700 | 0.17600 | 1,000 |
| 12/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.42900 | 0.40200 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.57100 | 0.53800 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.07600 | 0.09700 | 1,000 |
| 12/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.13400 | 0.16100 | 1,000 |
| 12/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.42700 | 0.47100 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.39200 | 0.43500 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.50100 | 0.54700 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.15200 | 0.00000 | 5,120 |
| 12/03/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.23900 | 0.00000 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.05100 | 0.00000 | 15,360 |
| 12/03/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.57900 | 0.00000 | 0 |
| 12/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.46400 | 0.50800 | 0 |
| 12/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.23610 | 10.18100 | 1,250 |
| 12/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.24800 | 0.23200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.23300 | 0.21800 | 0 |
| 12/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.88600 | 0.84400 | 0 |
| 12/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.26400 | 0.24700 | 0 |
| 12/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.70300 | 0.74200 | 0 |
| 12/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.10000 | 0.11300 | 10,200 |
| 12/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.77200 | 0.81300 | 0 |
| 12/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.73700 | 0.77700 | 0 |
| 12/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.64050 | 10.57840 | 500 |
| 12/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.52600 | 0.50900 | 0 |
| 12/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.51400 | 0.49800 | 0 |
| 12/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.53700 | 0.52000 | 0 |
| 12/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.34000 | 1.38500 | 0 |
| 12/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.41700 | 1.46300 | 0 |
| 12/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.37900 | 1.42400 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.95100 | 7.98270 | 16,133 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.70100 | 0.73300 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.65100 | 0.68300 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.75100 | 0.78300 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.55100 | 0.58300 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.00100 | 1.03300 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.20900 | 0.24100 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.50100 | 0.53300 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.95100 | 0.98300 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.08300 | 0.11400 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.75100 | 1.78300 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.03200 | 0.03100 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.97480 | 8.00510 | 8,326 |
| 12/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.39700 | 0.42400 | 0 |
| 12/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.36100 | 0.38700 | 0 |
| 12/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.43500 | 0.46200 | 0 |
| 12/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.06000 | 0.05700 | 0 |
| 12/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.08600 | 0.08200 | 0 |
| 12/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.07200 | 0.06900 | 0 |
| 12/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.00260 | 8.03150 | 2,636 |
| 12/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.20400 | 0.21600 | 0 |
| 12/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.19000 | 0.20100 | 0 |
| 12/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.22000 | 0.23200 | 0 |
| 12/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.40400 | 0.38700 | 0 |
| 12/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.47400 | 0.45600 | 0 |
| 12/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.43800 | 0.42100 | 0 |
| 12/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.07110 | 9.08310 | 0 |
| 12/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.05200 | 2.06100 | 0 |
| 12/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.01300 | 2.02300 | 0 |
| 12/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.09000 | 2.10400 | 0 |
| 12/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26900 | 0.27100 | 0 |
| 12/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.29200 | 0.29000 | 0 |
| 12/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.28100 | 0.27800 | 0 |
| 12/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.63260 | 7.62380 | 10 |
| 12/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.10100 | 0.09700 | 0 |
| 12/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.06500 | 0.06200 | 0 |
| 12/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.14300 | 0.13800 | 0 |
| 12/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01000 | 0.01400 | 0 |
| 12/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03200 | 0.03800 | 0 |
| 12/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01800 | 0.02300 | 0 |
| 12/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.71910 | 7.70870 | 0 |
| 12/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.06900 | 0.06200 | 0 |
| 12/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.06100 | 0.05500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07700 | 0.07000 | 0 |
| 12/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.45800 | 0.46100 | 0 |
| 12/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.54200 | 0.54600 | 0 |
| 12/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.50000 | 0.50300 | 0 |
| 12/03/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.80500 | 8.13400 | 0 |
| 12/03/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.34700 | 0.00000 | 0 |
| 12/03/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.29900 | 0.00000 | 0 |
| 12/03/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.39600 | 0.00000 | 0 |
| 12/03/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.25000 | 0.00000 | 0 |
| 12/03/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.25300 | 0.00000 | 0 |
| 12/03/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.25100 | 0.00000 | 0 |
| 12/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.01240 | 0.01570 | 0 |
| 12/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.20860 | 0.22150 | 100,000 |
| 12/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.01750 | 0.01830 | 12,500 |
| 12/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03960 | 0.03710 | 12,500 |
| 12/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.06080 | 0.05530 | 5,670 |
| 12/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.25800 | 8.21650 | 156 |
| 12/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 12/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 12/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 12/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.29800 | 0.34200 | 0 |
| 12/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.39500 | 0.43800 | 0 |
| 12/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.34600 | 0.38900 | 0 |
| 12/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.37740 | 8.33420 | 0 |
| 12/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.08400 | 0.08000 | 0 |
| 12/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07800 | 0.07400 | 0 |
| 12/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.09100 | 0.08600 | 0 |
| 12/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.76400 | 0.80200 | 0 |
| 12/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.85100 | 0.89000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.80700 | 0.84600 | 0 |
| 12/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.50180 | 8.45700 | 25 |
| 12/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.30700 | 0.29100 | 0 |
| 12/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.32200 | 0.30600 | 0 |
| 12/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.29200 | 0.27700 | 0 |
| 12/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.59000 | 0.62000 | 0 |
| 12/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.52000 | 0.54900 | 0 |
| 12/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.55500 | 0.58400 | 0 |
| 12/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.18450 | 6.18870 | 0 |
| 12/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 12/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 12/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.02000 | 0.02500 | 0 |
| 12/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.10900 | 0.11000 | 0 |
| 12/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.12500 | 0.12500 | 0 |
| 12/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.11700 | 0.11700 | 0 |
| 12/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.23950 | 6.24290 | 0 |
| 12/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.11200 | 0.11800 | 0 |
| 12/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.09500 | 0.10000 | 0 |
| 12/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.13200 | 0.13800 | 0 |
| 12/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.14300 | 0.14500 | 0 |
| 12/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.20600 | 0.20700 | 0 |
| 12/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.17300 | 0.17500 | 0 |
| 12/03/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.28290 | 6.28400 | 0 |
| 12/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.25400 | 0.00000 | 0 |
| 12/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.22900 | 0.00000 | 0 |
| 12/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.28100 | 0.00000 | 0 |
| 12/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.19100 | 0.00000 | 0 |
| 12/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.23900 | 0.00000 | 0 |
| 12/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.21400 | 0.00000 | 0 |
| 12/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 12/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 12/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 12/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 12/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 12/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.19880 | 1.19620 | 0 |
| 12/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.01010 | 0.01040 | 0 |
| 12/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.04940 | 0.04720 | 0 |
| 12/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00070 | 0.00100 | 0 |
| 12/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05190 | 0.05480 | 0 |
| 12/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00060 | 0.00100 | 0 |
| 12/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01130 | 0.01420 | 0 |
| 12/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.21410 | 1.21080 | 0 |
| 12/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.07720 | 0.07550 | 0 |
| 12/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04580 | 0.04510 | 0 |
| 12/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.11840 | 0.11590 | 0 |
| 12/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00430 | 0.00510 | 0 |
| 12/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03170 | 0.03430 | 0 |
| 12/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01310 | 0.01470 | 0 |
| 12/03/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.23030 | 1.13000 | 0 |
| 12/03/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.06700 | 0.00000 | 0 |
| 12/03/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04720 | 0.00000 | 0 |
| 12/03/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.09540 | 0.00000 | 0 |
| 12/03/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.02590 | 0.00000 | 0 |
| 12/03/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.07770 | 0.00000 | 0 |
| 12/03/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.04750 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.55490 | 7.58420 | 173,863 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.51900 | 0.54900 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.46900 | 0.49900 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.56900 | 0.59900 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.55500 | 0.58500 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.40600 | 0.43500 | 30,100 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.30800 | 0.33700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.75500 | 0.78400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.35600 | 0.38600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.80500 | 0.83400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.05800 | 0.08300 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.16800 | 0.19700 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.85500 | 0.88400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.70500 | 0.73400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 4,350 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.45500 | 0.48500 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.90500 | 0.93400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.12600 | 0.15500 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.00500 | 0.00900 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.50500 | 0.53500 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.95500 | 0.98400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.00700 | 0.01300 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.21300 | 0.24200 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.25900 | 0.28900 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.65500 | 0.68400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.01600 | 0.02600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.08900 | 0.11600 | 5,000 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.15500 | 1.18400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.40500 | 1.43400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.03900 | 0.05500 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,620 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.35500 | 1.38400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 13/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.60500 | 0.63400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.01100 | 0.01800 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.10500 | 1.13400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.02500 | 0.03800 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.00500 | 1.03400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.05500 | 1.08400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.20500 | 1.23400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.45500 | 1.48400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,750 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 13/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.69500 | 1.66600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.14500 | 1.11600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.09500 | 1.06600 | 176 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.19500 | 1.16600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.04500 | 1.01600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.24500 | 1.21600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.44500 | 1.41600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.94500 | 0.91600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.89500 | 0.86600 | 250 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,420 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.12000 | 0.10400 | 166 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.84500 | 0.81600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.20600 | 0.18400 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.64500 | 1.61600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.94500 | 1.91600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.69500 | 0.66600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.08400 | 0.07100 | 13,860 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03400 | 0.03200 | 2,520 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.54600 | 0.51700 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.16100 | 0.14200 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 100 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.59500 | 0.56700 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.34800 | 0.32200 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.49600 | 0.46800 | 4,620 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.25200 | 0.22900 | 250 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.30000 | 0.27500 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.64500 | 0.61700 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.44600 | 0.41900 | 7,051 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.79500 | 0.76600 | 250 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 10,000 |
| 13/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.74500 | 0.71600 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.39700 | 0.37000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.05300 | 0.04900 | 9,200 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 1,000 |
| 13/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.65620 | 7.68550 | 104,219 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.48000 | 0.50700 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.44500 | 0.46900 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.52000 | 0.54700 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.12100 | 0.12600 | 20,100 |
| 13/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.92100 | 0.95100 | 4,850 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.06900 | 0.07100 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.05700 | 0.05900 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05100 | 0.05200 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.68800 | 0.71700 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.32100 | 0.34100 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.14100 | 0.14800 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10400 | 0.10900 | 10,000 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.04500 | 0.04600 | 5,000 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.22800 | 0.24100 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.24700 | 0.26400 | 6,700 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.64500 | 0.67300 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.21000 | 0.22200 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03000 | 0.03000 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.07900 | 0.08200 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.82300 | 0.79700 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.30400 | 0.28700 | 5,000 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.23900 | 1.21100 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.03900 | 0.03800 | 20,100 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.24100 | 0.22900 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.27200 | 0.25600 | 10,000 |
| 13/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.62400 | 1.59500 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.64800 | 0.62400 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.48500 | 0.46300 | 2,000 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.16500 | 0.15600 | 14,000 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.03200 | 0.03200 | 2,000 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.14500 | 1.11700 | 132 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.05100 | 1.02400 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.91300 | 0.88600 | 100 |
| 13/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.56500 | 0.54100 | 132 |
| 13/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.06400 | 0.06200 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.08900 | 0.08400 | 0 |
| 13/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.07400 | 0.07200 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.75810 | 7.78790 | 7,977 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.67400 | 0.70200 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.63800 | 0.66500 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.71100 | 0.73900 | 16,000 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.60300 | 0.62900 | 37,000 |
| 13/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.10900 | 0.11100 | 360 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.31600 | 0.32700 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.16300 | 0.16700 | 2,000 |
| 13/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.13700 | 0.14000 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.39000 | 0.40500 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10100 | 0.10300 | 5,500 |
| 13/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.19400 | 0.20000 | 2,500 |
| 13/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.25800 | 0.26700 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.60000 | 0.57900 | 2,000 |
| 13/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.17900 | 1.15200 | 1,500 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.33200 | 0.31700 | 2,500 |
| 13/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.83600 | 0.81200 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.00500 | 0.97900 | 4,000 |
| 13/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.54300 | 1.51500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.45800 | 0.43900 | 360 |
| 13/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.45100 | 1.42300 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.10300 | 0.10100 | 9,200 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.14500 | 0.14100 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.13000 | 0.12700 | 0 |
| 13/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.11600 | 0.11400 | 0 |
| 13/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.85810 | 7.88890 | 10,035 |
| 13/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.54500 | 0.56100 | 0 |
| 13/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.52400 | 0.53900 | 0 |
| 13/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.56700 | 0.58400 | 0 |
| 13/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.43100 | 0.44400 | 300 |
| 13/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20200 | 0.20600 | 540 |
| 13/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.44400 | 1.41700 | 0 |
| 13/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.35900 | 0.34500 | 0 |
| 13/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.57300 | 0.55500 | 540 |
| 13/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.41600 | 0.40000 | 0 |
| 13/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.38700 | 0.37200 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.96770 | 7.99850 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.55900 | 0.57500 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.54200 | 0.55700 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.57700 | 0.59400 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.28200 | 0.28900 | 180 |
| 13/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.50700 | 0.52200 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.63900 | 0.62400 | 180 |
| 13/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.50900 | 0.49600 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.41400 | 1.39100 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.57400 | 0.55900 | 0 |
| 13/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.54100 | 0.52700 | 0 |
| 13/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.14600 | 8.17650 | 659 |
| 13/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.56200 | 0.57100 | 0 |
| 13/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.55100 | 0.55900 | 0 |
| 13/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.57400 | 0.58200 | 0 |
| 13/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.35600 | 1.33300 | 0 |
| 13/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.43300 | 1.41000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.39400 | 1.37200 | 0 |
| 13/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.80250 | 8.83030 | 0 |
| 13/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.26200 | 1.27500 | 0 |
| 13/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.24200 | 1.25500 | 0 |
| 13/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.45400 | 1.47000 | 200 |
| 13/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.28200 | 1.29600 | 0 |
| 13/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.93000 | 0.91600 | 0 |
| 13/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.65200 | 0.64000 | 0 |
| 13/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.99000 | 0.97500 | 0 |
| 13/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.96000 | 0.94500 | 0 |
| 13/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.87660 | 9.90440 | 0 |
| 13/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.83700 | 1.84800 | 0 |
| 13/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.81700 | 1.82700 | 0 |
| 13/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.85700 | 1.86900 | 0 |
| 13/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.13000 | 1.11500 | 0 |
| 13/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.19000 | 1.17300 | 0 |
| 13/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.16000 | 1.14400 | 0 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.55490 | 7.58420 | 162 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.05761 | 0.08268 | 0 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.03852 | 0.05489 | 0 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00034 | 0.00063 | 80 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.08900 | 0.11627 | 0 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.03410 | 0.03207 | 0 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.64544 | 0.61643 | 0 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.08362 | 0.07069 | 0 |
| 13/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.05271 | 0.04848 | 0 |
| 13/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.65620 | 7.68550 | 867 |
| 13/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.08438 | 0.08763 | 0 |
| 13/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.07888 | 0.08174 | 0 |
| 13/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.09039 | 0.09408 | 0 |
| 13/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.73419 | 0.70858 | 0 |
| 13/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.82268 | 0.79624 | 0 |
| 13/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.77818 | 0.75213 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.75810 | 7.78790 | 0 |
| 13/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.41151 | 0.42771 | 0 |
| 13/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.38981 | 0.40503 | 0 |
| 13/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.43442 | 0.45160 | 0 |
| 13/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.27672 | 0.26410 | 0 |
| 13/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.33211 | 0.31753 | 0 |
| 13/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.30381 | 0.29021 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 11.85090 | 11.85470 | 48,350 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.40800 | 0.41400 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.36100 | 0.36700 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.45700 | 0.46200 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.31400 | 0.32100 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.05600 | 0.06800 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.85100 | 0.85500 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.10600 | 0.11900 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.50500 | 0.51000 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 9,000 |
| 13/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,000 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.04300 | 0.05300 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.95100 | 0.95500 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.18200 | 0.19200 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.75200 | 0.75600 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.03200 | 0.04100 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.18100 | 0.18600 | 768 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.03100 | 0.03700 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.70200 | 0.69800 | 3,000 |
| 13/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 1.00000 | 0.99600 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.14200 | 0.14800 | 9,000 |
| 13/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.69900 | 1.69500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.45600 | 0.45500 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.05500 | 0.06400 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 768 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.10500 | 0.11300 | 6,000 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 13/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 13/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.00290 | 12.00570 | 6,000 |
| 13/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.40300 | 0.40500 | 0 |
| 13/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.37700 | 0.37900 | 0 |
| 13/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.43000 | 0.43300 | 0 |
| 13/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.22700 | 0.22700 | 0 |
| 13/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.27400 | 0.27300 | 0 |
| 13/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.25000 | 0.24900 | 0 |
| 13/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.15390 | 12.15750 | 1,000 |
| 13/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.18500 | 0.19000 | 0 |
| 13/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.17800 | 0.18300 | 0 |
| 13/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.19300 | 0.19800 | 0 |
| 13/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 0.95500 | 0.96200 | 0 |
| 13/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.15100 | 0.15500 | 6,000 |
| 13/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.43900 | 1.44100 | 0 |
| 13/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.52400 | 1.52600 | 0 |
| 13/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.48100 | 1.48300 | 0 |
| 13/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09130 | 0.09220 | 3,840 |
| 13/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00163 | 0.00242 | 0 |
| 13/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01130 | 0.01220 | 0 |
| 13/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 13/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00871 | 0.00781 | 0 |
| 13/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00033 | 0.00022 | 0 |
| 13/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09260 | 0.09350 | 25 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00049 | 0.00057 | 0 |
| 13/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00015 | 0.00018 | 0 |
| 13/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00171 | 0.00198 | 0 |
| 13/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00711 | 0.00648 | 0 |
| 13/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02555 | 0.02468 | 0 |
| 13/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01589 | 0.01507 | 0 |
| 13/03/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09400 | 0.09490 | 0 |
| 13/03/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00547 | 0.00598 | 0 |
| 13/03/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00246 | 0.00269 | 0 |
| 13/03/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01197 | 0.01280 | 0 |
| 13/03/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00097 | 0.00090 | 0 |
| 13/03/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.01146 | 0.01079 | 0 |
| 13/03/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00447 | 0.00408 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.88290 | 9.95600 | 21,393 |
| 13/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.01000 | 0.02100 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.00600 | 0.01400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.01400 | 0.03100 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.83300 | 0.90600 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.11400 | 0.17500 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.88300 | 0.95600 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.04900 | 0.09700 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 3,400 |
| 13/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.33700 | 0.40800 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3,400 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,800 |
| 13/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 13/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.02200 | 0.04600 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.03300 | 0.06500 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.10000 | 0.05900 | 10,200 |
| 13/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.13900 | 0.09000 | 3,400 |
| 13/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.71700 | 1.64400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.91700 | 0.84400 | 3,400 |
| 13/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.11700 | 1.04400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.41700 | 1.34400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00200 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 1.06700 | 0.99400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.86700 | 1.79400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 1.01700 | 0.94400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.61700 | 1.54400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.21700 | 1.14400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.41900 | 0.34800 | 10,200 |
| 13/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.86700 | 0.79400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.71700 | 0.64400 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.06600 | 0.04100 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.03100 | 0.01900 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.37000 | 0.30000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.18100 | 0.12500 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.27300 | 0.20800 | 0 |
| 13/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.22700 | 0.16500 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.02100 | 10.09480 | 32,781 |
| 13/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.13600 | 0.15900 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.12500 | 0.14600 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.10600 | 0.12400 | 15,360 |
| 13/03/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.34700 | 0.39700 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.24500 | 0.28400 | 5,120 |
| 13/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.14800 | 0.17200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.16100 | 0.18700 | 1,000 |
| 13/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.37700 | 0.42900 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.51200 | 0.57100 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.63000 | 0.69600 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.05900 | 0.05100 | 15,360 |
| 13/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.09100 | 0.07600 | 1,000 |
| 13/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.15600 | 0.13400 | 1,000 |
| 13/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.47700 | 0.42700 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.44000 | 0.39200 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.63500 | 0.57900 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.17600 | 0.15200 | 5,120 |
| 13/03/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.27400 | 0.23900 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.55400 | 0.50100 | 0 |
| 13/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.51500 | 0.46400 | 0 |
| 13/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.16130 | 10.23610 | 1,250 |
| 13/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.22100 | 0.24800 | 0 |
| 13/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.20700 | 0.23300 | 0 |
| 13/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.21000 | 0.26400 | 0 |
| 13/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.80500 | 0.88600 | 0 |
| 13/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.09400 | 0.10000 | 10,200 |
| 13/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.72400 | 0.70300 | 0 |
| 13/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.82100 | 0.77200 | 0 |
| 13/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.78500 | 0.73700 | 0 |
| 13/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.56580 | 10.64050 | 500 |
| 13/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.50100 | 0.52600 | 0 |
| 13/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.49000 | 0.51400 | 0 |
| 13/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.51200 | 0.53700 | 0 |
| 13/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.38900 | 1.34000 | 0 |
| 13/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.46700 | 1.41700 | 0 |
| 13/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.42800 | 1.37900 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.94440 | 7.95100 | 14,367 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.69400 | 0.70100 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.64400 | 0.65100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.74400 | 0.75100 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.54500 | 0.55100 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.99400 | 1.00100 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.20200 | 0.20900 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.49500 | 0.50100 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.94400 | 0.95100 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.74400 | 1.75100 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.07800 | 0.08300 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.03400 | 0.03200 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.96860 | 7.97480 | 8,326 |
| 13/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.39200 | 0.39700 | 0 |
| 13/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.43000 | 0.43500 | 0 |
| 13/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.35600 | 0.36100 | 0 |
| 13/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.08700 | 0.08600 | 0 |
| 13/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.06100 | 0.06000 | 0 |
| 13/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.07300 | 0.07200 | 0 |
| 13/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.99680 | 8.00260 | 2,636 |
| 13/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.20200 | 0.20400 | 0 |
| 13/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.18800 | 0.19000 | 0 |
| 13/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.21800 | 0.22000 | 0 |
| 13/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.40800 | 0.40400 | 0 |
| 13/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.47800 | 0.47400 | 0 |
| 13/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.44200 | 0.43800 | 0 |
| 13/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.07850 | 9.07110 | 0 |
| 13/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.05600 | 2.05200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.01800 | 2.01300 | 0 |
| 13/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.09500 | 2.09000 | 0 |
| 13/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26700 | 0.26900 | 0 |
| 13/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.29000 | 0.29200 | 0 |
| 13/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27800 | 0.28100 | 0 |
| 13/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.62370 | 7.63260 | 10 |
| 13/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.09000 | 0.10100 | 0 |
| 13/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05300 | 0.06500 | 0 |
| 13/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.13300 | 0.14300 | 0 |
| 13/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 13/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.02900 | 0.03200 | 0 |
| 13/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 13/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.71110 | 7.71910 | 0 |
| 13/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.06800 | 0.06900 | 0 |
| 13/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.06100 | 0.06100 | 0 |
| 13/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07600 | 0.07700 | 0 |
| 13/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.46500 | 0.45800 | 0 |
| 13/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.55000 | 0.54200 | 0 |
| 13/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.50700 | 0.50000 | 0 |
| 13/03/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.79680 | 7.80500 | 0 |
| 13/03/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.33200 | 0.34700 | 0 |
| 13/03/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.29100 | 0.29900 | 0 |
| 13/03/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.37500 | 0.39600 | 0 |
| 13/03/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.23700 | 0.25000 | 0 |
| 13/03/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.25300 | 0.25300 | 0 |
| 13/03/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.24400 | 0.25100 | 0 |
| 13/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.01370 | 0.01240 | 0 |
| 13/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.21990 | 0.20860 | 100,000 |
| 13/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.01540 | 0.01750 | 12,500 |
| 13/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03010 | 0.03960 | 12,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.05480 | 0.06080 | 5,670 |
| 13/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.19750 | 8.25800 | 20,751 |
| 13/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 13/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 13/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 13/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.35600 | 0.29800 | 0 |
| 13/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.45400 | 0.39500 | 0 |
| 13/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.40500 | 0.34600 | 0 |
| 13/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.31660 | 8.37740 | 0 |
| 13/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.07300 | 0.08400 | 0 |
| 13/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.06800 | 0.07800 | 0 |
| 13/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.07900 | 0.09100 | 0 |
| 13/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.81200 | 0.76400 | 0 |
| 13/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.90100 | 0.85100 | 0 |
| 13/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.85600 | 0.80700 | 0 |
| 13/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.43980 | 8.50180 | 25 |
| 13/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.28000 | 0.30700 | 0 |
| 13/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.26600 | 0.29200 | 0 |
| 13/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.29400 | 0.32200 | 0 |
| 13/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.55400 | 0.52000 | 0 |
| 13/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.62600 | 0.59000 | 0 |
| 13/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.59000 | 0.55500 | 0 |
| 13/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.20630 | 6.18450 | 0 |
| 13/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.01900 | 0.01800 | 0 |
| 13/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 13/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 13/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.08900 | 0.10900 | 0 |
| 13/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.10400 | 0.12500 | 0 |
| 13/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.09600 | 0.11700 | 0 |
| 13/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.26240 | 6.23950 | 0 |
| 13/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.12000 | 0.11200 | 0 |
| 13/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.10200 | 0.09500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.14100 | 0.13200 | 0 |
| 13/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.12900 | 0.14300 | 0 |
| 13/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.19000 | 0.20600 | 0 |
| 13/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.15800 | 0.17300 | 0 |
| 13/03/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.30680 | 6.28290 | 0 |
| 13/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.26500 | 0.25400 | 0 |
| 13/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.23900 | 0.22900 | 0 |
| 13/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.29300 | 0.28100 | 0 |
| 13/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.17900 | 0.19100 | 0 |
| 13/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.22500 | 0.23900 | 0 |
| 13/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.20100 | 0.21400 | 0 |
| 13/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 13/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 13/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 13/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 13/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 13/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.19390 | 1.19880 | 0 |
| 13/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.00720 | 0.01010 | 0 |
| 13/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.04450 | 0.04940 | 0 |
| 13/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00060 | 0.00070 | 0 |
| 13/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05670 | 0.05190 | 0 |
| 13/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00060 | 0.00060 | 0 |
| 13/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.01330 | 0.01130 | 0 |
| 13/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.20940 | 1.21410 | 0 |
| 13/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.07310 | 0.07720 | 0 |
| 13/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04310 | 0.04580 | 0 |
| 13/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.11380 | 0.11840 | 0 |
| 13/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00440 | 0.00430 | 0 |
| 13/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03370 | 0.03170 | 0 |
| 13/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01370 | 0.01310 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/03/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.22590 | 1.23030 | 0 |
| 13/03/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.06480 | 0.06700 | 0 |
| 13/03/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04580 | 0.04720 | 0 |
| 13/03/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.09200 | 0.09540 | 0 |
| 13/03/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.02690 | 0.02590 | 0 |
| 13/03/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.08070 | 0.07770 | 0 |
| 13/03/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.04970 | 0.04750 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.67040 | 7.55490 | 141,236 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.63400 | 0.51900 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.58500 | 0.46900 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.68400 | 0.56900 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.67000 | 0.55500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.52100 | 0.40600 | 30,100 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.42100 | 0.30800 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.87000 | 0.75500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.47100 | 0.35600 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.92000 | 0.80500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.13600 | 0.05800 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.27400 | 0.16800 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.97000 | 0.85500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.82000 | 0.70500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 4,350 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.57100 | 0.45500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 1.02000 | 0.90500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.22600 | 0.12600 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.00900 | 0.00500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.62000 | 0.50500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.07000 | 0.95500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.01500 | 0.00700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.00600 | 0.00300 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.32200 | 0.21300 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.37200 | 0.25900 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.77000 | 0.65500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.03900 | 0.01600 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.18000 | 0.08900 | 5,000 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.27000 | 1.15500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.52000 | 1.40500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.09500 | 0.03900 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,620 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.47000 | 1.35500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.72000 | 0.60500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.02500 | 0.01100 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.22000 | 1.10500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.06100 | 0.02500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.12000 | 1.00500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.17000 | 1.05500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.32000 | 1.20500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.57000 | 1.45500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,750 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 14/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 14/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 14/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.53000 | 1.64500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.83000 | 1.94500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.58000 | 1.69500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.03000 | 1.14500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.98000 | 1.09500 | 176 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.08000 | 1.19500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.93000 | 1.04500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.13000 | 1.24500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.33000 | 1.44500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.83000 | 0.94500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.78000 | 0.89500 | 250 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,420 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.04100 | 0.12000 | 1,066 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.73000 | 0.84500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.10500 | 0.20600 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.58000 | 0.69500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.02500 | 0.08400 | 13,860 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01000 | 0.03400 | 2,520 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.43100 | 0.54600 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.06900 | 0.16100 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 100 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00200 | 0.00800 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.48100 | 0.59500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.23600 | 0.34800 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.38100 | 0.49600 | 4,620 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.14500 | 0.25200 | 250 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.18900 | 0.30000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.53000 | 0.64500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00600 | 0.02100 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.33200 | 0.44600 | 7,051 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.68000 | 0.79500 | 250 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 10,000 |
| 14/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.63000 | 0.74500 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00400 | 0.01300 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.28300 | 0.39700 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01600 | 0.05300 | 9,200 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 1,000 |
| 14/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.77230 | 7.65620 | 129,275 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.57600 | 0.48000 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.53600 | 0.44500 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.61800 | 0.52000 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.14700 | 0.12100 | 20,100 |
| 14/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.03400 | 0.92100 | 4,850 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.08200 | 0.06900 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.06800 | 0.05700 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.06000 | 0.05100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.79500 | 0.68800 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.39400 | 0.32100 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.17200 | 0.14100 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.12600 | 0.10400 | 10,000 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.25800 | 0.21000 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.05300 | 0.04500 | 5,000 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.28100 | 0.22800 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.30700 | 0.24700 | 6,700 |
| 14/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03400 | 0.03000 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.09400 | 0.07900 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.75000 | 0.64500 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.02800 | 0.03900 | 20,100 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.18500 | 0.24100 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.72200 | 0.82300 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.20900 | 0.27200 | 10,000 |
| 14/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.51200 | 1.62400 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.23600 | 0.30400 | 5,000 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.13100 | 1.23900 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.55400 | 0.64800 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.40000 | 0.48500 | 2,000 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.12200 | 0.16500 | 14,000 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.02300 | 0.03200 | 2,000 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.03800 | 1.14500 | 132 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.94600 | 1.05100 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.81000 | 0.91300 | 100 |
| 14/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.47500 | 0.56500 | 132 |
| 14/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.04600 | 0.06400 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.06400 | 0.08900 | 0 |
| 14/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.05400 | 0.07400 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.87510 | 7.75810 | 7,977 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.76600 | 0.67400 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.21800 | 0.19400 | 2,500 |
| 14/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.29200 | 0.25800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.72700 | 0.63800 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.80600 | 0.71100 | 16,000 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.68900 | 0.60300 | 37,000 |
| 14/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.12000 | 0.10900 | 360 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.35900 | 0.31600 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.18200 | 0.16300 | 2,000 |
| 14/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.11100 | 0.10100 | 5,500 |
| 14/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.15300 | 0.13700 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.44500 | 0.39000 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.27000 | 0.33200 | 2,500 |
| 14/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.74300 | 0.83600 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.07800 | 1.17900 | 1,500 |
| 14/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.90700 | 1.00500 | 4,000 |
| 14/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.43600 | 1.54300 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.38400 | 0.45800 | 360 |
| 14/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.34500 | 1.45100 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.08100 | 0.10300 | 9,200 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.11400 | 0.14500 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.10200 | 0.13000 | 0 |
| 14/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.51700 | 0.60000 | 2,000 |
| 14/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.09100 | 0.11600 | 0 |
| 14/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.97690 | 7.85810 | 10,035 |
| 14/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.58100 | 0.54500 | 0 |
| 14/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.55800 | 0.52400 | 0 |
| 14/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.60600 | 0.56700 | 0 |
| 14/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20500 | 0.20200 | 540 |
| 14/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.45600 | 0.43100 | 300 |
| 14/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.32800 | 1.44400 | 0 |
| 14/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.27900 | 0.35900 | 0 |
| 14/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.47900 | 0.57300 | 540 |
| 14/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.33100 | 0.41600 | 0 |
| 14/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.30400 | 0.38700 | 0 |
| 14/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.09060 | 7.96770 | 0 |
| 14/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.61400 | 0.55900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.59500 | 0.54200 | 0 |
| 14/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.63500 | 0.57700 | 0 |
| 14/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.30800 | 0.28200 | 180 |
| 14/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.55900 | 0.50700 | 0 |
| 14/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.56800 | 0.63900 | 180 |
| 14/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.44400 | 0.50900 | 0 |
| 14/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.31700 | 1.41400 | 0 |
| 14/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.50400 | 0.57400 | 0 |
| 14/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.47300 | 0.54100 | 0 |
| 14/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.26670 | 8.14600 | 659 |
| 14/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.59900 | 0.56200 | 0 |
| 14/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.61100 | 0.57400 | 0 |
| 14/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.58700 | 0.55100 | 0 |
| 14/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.34800 | 1.43300 | 0 |
| 14/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.27200 | 1.35600 | 0 |
| 14/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.31000 | 1.39400 | 0 |
| 14/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.91870 | 8.80250 | 0 |
| 14/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.31300 | 1.26200 | 0 |
| 14/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.50900 | 1.45400 | 200 |
| 14/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.29300 | 1.24200 | 0 |
| 14/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.33400 | 1.28200 | 0 |
| 14/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.86500 | 0.93000 | 0 |
| 14/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.59000 | 0.65200 | 0 |
| 14/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.92400 | 0.99000 | 0 |
| 14/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.89400 | 0.96000 | 0 |
| 14/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.99280 | 9.87660 | 0 |
| 14/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.89500 | 1.83700 | 0 |
| 14/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.87400 | 1.81700 | 0 |
| 14/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.91600 | 1.85700 | 0 |
| 14/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.07300 | 1.13000 | 0 |
| 14/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.13100 | 1.19000 | 0 |
| 14/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.10200 | 1.16000 | 0 |
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.67040 | 7.55490 | 162 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.13561 | 0.05761 | 0 |
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.09542 | 0.03852 | 0 |
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.17955 | 0.08900 | 0 |
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00045 | 0.00034 | 80 |
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.00915 | 0.03410 | 0 |
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.53005 | 0.64544 | 0 |
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.02502 | 0.08362 | 0 |
| 14/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01521 | 0.05271 | 0 |
| 14/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.77230 | 7.65620 | 867 |
| 14/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.10122 | 0.08438 | 0 |
| 14/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.09434 | 0.07888 | 0 |
| 14/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.10874 | 0.09039 | 0 |
| 14/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.63644 | 0.73419 | 0 |
| 14/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.72204 | 0.82268 | 0 |
| 14/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.67892 | 0.77818 | 0 |
| 14/03/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.87510 | 7.75810 | 0 |
| 14/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.46954 | 0.41151 | 0 |
| 14/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.44483 | 0.38981 | 0 |
| 14/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.49554 | 0.43442 | 0 |
| 14/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.22084 | 0.27672 | 0 |
| 14/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.27013 | 0.33211 | 0 |
| 14/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.24484 | 0.30381 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.02210 | 11.85090 | 48,329 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.57500 | 0.40800 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.52600 | 0.36100 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.62500 | 0.45700 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.47700 | 0.31400 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.15200 | 0.05600 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.02200 | 0.85100 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.23900 | 0.10600 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.01400 | 0.00700 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.67400 | 0.50500 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.12200 | 0.95100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 9,000 |
| 14/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,000 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.33200 | 0.18200 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.92200 | 0.75200 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.07800 | 0.03200 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.11300 | 0.04300 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.04100 | 0.14200 | 9,000 |
| 14/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.05600 | 0.18100 | 768 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.01000 | 0.03100 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.52800 | 1.69900 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.53200 | 0.70200 | 3,000 |
| 14/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.82900 | 1.00000 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.29200 | 0.45600 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.01700 | 0.05500 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 768 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.03000 | 0.10500 | 6,000 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.00500 | 0.01300 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.00400 | 0.01000 | 0 |
| 14/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.00300 | 0.00700 | 0 |
| 14/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.17450 | 12.00290 | 6,472 |
| 14/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.50200 | 0.40300 | 0 |
| 14/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.47200 | 0.37700 | 0 |
| 14/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.53400 | 0.43000 | 0 |
| 14/03/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.21500 | 0.00000 | 24,000 |
| 14/03/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.11500 | 0.00000 | 0 |
| 14/03/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.04100 | 0.00000 | 24,000 |
| 14/03/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.54100 | 0.00000 | 0 |
| 14/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.16000 | 0.22700 | 0 |
| 14/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.19800 | 0.27400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.17800 | 0.25000 | 0 |
| 14/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.32730 | 12.15390 | 1,000 |
| 14/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.21500 | 0.18500 | 0 |
| 14/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.20700 | 0.17800 | 0 |
| 14/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.22200 | 0.19300 | 0 |
| 14/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.09200 | 0.95500 | 0 |
| 14/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.11500 | 0.15100 | 6,000 |
| 14/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.29500 | 1.43900 | 0 |
| 14/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.38000 | 1.52400 | 0 |
| 14/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.33800 | 1.48100 | 0 |
| 14/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09170 | 0.09130 | 3,840 |
| 14/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00190 | 0.00163 | 0 |
| 14/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00001 | 0.00001 | 0 |
| 14/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01170 | 0.01130 | 0 |
| 14/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00831 | 0.00871 | 0 |
| 14/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00020 | 0.00033 | 0 |
| 14/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09300 | 0.09260 | 33 |
| 14/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00052 | 0.00049 | 0 |
| 14/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00016 | 0.00015 | 0 |
| 14/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00183 | 0.00171 | 0 |
| 14/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00683 | 0.00711 | 0 |
| 14/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02516 | 0.02555 | 0 |
| 14/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01552 | 0.01589 | 0 |
| 14/03/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09430 | 0.09400 | 0 |
| 14/03/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00564 | 0.00547 | 0 |
| 14/03/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00254 | 0.00246 | 0 |
| 14/03/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01224 | 0.01197 | 0 |
| 14/03/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00094 | 0.00097 | 0 |
| 14/03/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.01124 | 0.01146 | 0 |
| 14/03/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00434 | 0.00447 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 10.00970 | 9.88290 | 21,046 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.02400 | 0.01000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.01600 | 0.00600 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.03700 | 0.01400 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.96000 | 0.83300 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.00700 | 0.00300 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.21800 | 0.11400 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 1.01000 | 0.88300 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.12900 | 0.04900 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.00400 | 0.00200 | 3,400 |
| 14/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.46100 | 0.33700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3,400 |
| 14/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,800 |
| 14/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.09000 | 0.03300 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 14/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.05600 | 0.02200 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.04600 | 0.13900 | 3,400 |
| 14/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.03000 | 0.10000 | 10,200 |
| 14/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.59000 | 1.71700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.79000 | 0.91700 | 3,400 |
| 14/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.99000 | 1.11700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.29000 | 1.41700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00100 | 0.00400 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.94000 | 1.06700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.74000 | 1.86700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.89000 | 1.01700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.49000 | 1.61700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.09000 | 1.21700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.29400 | 0.41900 | 10,200 |
| 14/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.74000 | 0.86700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.59000 | 0.71700 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.01900 | 0.06600 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.00800 | 0.03100 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.24700 | 0.37000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.07700 | 0.18100 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.15600 | 0.27300 | 0 |
| 14/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.11400 | 0.22700 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.14740 | 10.02100 | 32,892 |
| 14/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.17300 | 0.13600 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.15900 | 0.12500 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.18800 | 0.14800 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.13500 | 0.10600 | 15,360 |
| 14/03/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.31300 | 0.24500 | 5,120 |
| 14/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.20500 | 0.16100 | 1,000 |
| 14/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.46700 | 0.37700 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.61800 | 0.51200 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.74500 | 0.63000 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.43400 | 0.34700 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.13700 | 0.17600 | 5,120 |
| 14/03/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.21600 | 0.27400 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.04800 | 0.05900 | 15,360 |
| 14/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.07100 | 0.09100 | 1,000 |
| 14/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.12000 | 0.15600 | 1,000 |
| 14/03/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.53800 | 0.63500 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.39100 | 0.47700 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.35800 | 0.44000 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.46200 | 0.55400 | 0 |
| 14/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.42600 | 0.51500 | 0 |
| 14/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.28810 | 10.16130 | 1,250 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.26400 | 0.22100 | 0 |
| 14/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.24800 | 0.20700 | 0 |
| 14/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.94700 | 0.80500 | 0 |
| 14/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.28100 | 0.21000 | 0 |
| 14/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.66800 | 0.72400 | 0 |
| 14/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.10900 | 0.09400 | 10,200 |
| 14/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.73500 | 0.82100 | 0 |
| 14/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.70100 | 0.78500 | 0 |
| 14/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.69450 | 10.56580 | 500 |
| 14/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.54400 | 0.50100 | 0 |
| 14/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.53200 | 0.49000 | 0 |
| 14/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.55600 | 0.51200 | 0 |
| 14/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.30500 | 1.38900 | 0 |
| 14/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.38100 | 1.46700 | 0 |
| 14/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.34300 | 1.42800 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.02180 | 7.94440 | 14,367 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.77200 | 0.69400 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.72200 | 0.64400 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.82200 | 0.74400 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.62200 | 0.54500 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.07200 | 0.99400 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.27400 | 0.20200 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.57200 | 0.49500 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.02200 | 0.94400 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.13300 | 0.07800 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.82200 | 1.74400 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.01100 | 0.03400 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00200 | 0.00800 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.04520 | 7.96860 | 8,422 |
| 14/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.44900 | 0.39200 | 0 |
| 14/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.41000 | 0.35600 | 0 |
| 14/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.49000 | 0.43000 | 0 |
| 14/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.04500 | 0.06100 | 0 |
| 14/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.06500 | 0.08700 | 0 |
| 14/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05400 | 0.07300 | 0 |
| 14/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.07200 | 7.99680 | 2,636 |
| 14/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.22700 | 0.20200 | 0 |
| 14/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.21100 | 0.18800 | 0 |
| 14/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.24400 | 0.21800 | 0 |
| 14/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.35800 | 0.40800 | 0 |
| 14/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.42500 | 0.47800 | 0 |
| 14/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.39100 | 0.44200 | 0 |
| 14/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.14370 | 9.07850 | 0 |
| 14/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.11500 | 2.05600 | 0 |
| 14/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.07600 | 2.01800 | 0 |
| 14/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.15800 | 2.09500 | 0 |
| 14/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26400 | 0.26700 | 0 |
| 14/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28200 | 0.29000 | 0 |
| 14/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27100 | 0.27800 | 0 |
| 14/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.74110 | 7.62370 | 10 |
| 14/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.19400 | 0.09000 | 0 |
| 14/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.24300 | 0.13300 | 0 |
| 14/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.14700 | 0.05300 | 0 |
| 14/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.00600 | 0.02900 | 0 |
| 14/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.00200 | 0.00900 | 0 |
| 14/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.00300 | 0.01600 | 0 |
| 14/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.82870 | 7.71110 | 0 |
| 14/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.09300 | 0.06800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.08300 | 0.06100 | 0 |
| 14/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.10500 | 0.07600 | 0 |
| 14/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.37600 | 0.46500 | 0 |
| 14/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.45400 | 0.55000 | 0 |
| 14/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.41400 | 0.50700 | 0 |
| 14/03/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.91520 | 7.79680 | 0 |
| 14/03/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.41700 | 0.33200 | 0 |
| 14/03/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.37600 | 0.29100 | 0 |
| 14/03/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.45800 | 0.37500 | 0 |
| 14/03/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.20200 | 0.23700 | 0 |
| 14/03/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.22000 | 0.25300 | 0 |
| 14/03/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.21100 | 0.24400 | 0 |
| 14/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.02040 | 0.01370 | 0 |
| 14/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.17920 | 0.21990 | 100,000 |
| 14/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.02100 | 0.01540 | 12,500 |
| 14/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.05110 | 0.03010 | 12,500 |
| 14/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.09770 | 0.05480 | 5,670 |
| 14/03/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.10270 | 0.10000 | 8,000 |
| 14/03/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.10160 | 0.10000 | 8,000 |
| 14/03/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.07910 | 0.08000 | 16,000 |
| 14/03/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.03870 | 0.04000 | 16,000 |
| 14/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.26220 | 8.19750 | 26,796 |
| 14/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 14/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 14/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 14/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.39000 | 0.45400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.29200 | 0.35600 | 0 |
| 14/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.34100 | 0.40500 | 0 |
| 14/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.38090 | 8.31660 | 0 |
| 14/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.08400 | 0.07300 | 0 |
| 14/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07800 | 0.06800 | 0 |
| 14/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.09000 | 0.07900 | 0 |
| 14/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.75900 | 0.81200 | 0 |
| 14/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.84700 | 0.90100 | 0 |
| 14/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.80300 | 0.85600 | 0 |
| 14/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.50350 | 8.43980 | 25 |
| 14/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.30500 | 0.28000 | 0 |
| 14/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.29000 | 0.26600 | 0 |
| 14/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.32100 | 0.29400 | 0 |
| 14/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.51800 | 0.55400 | 0 |
| 14/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.58700 | 0.62600 | 0 |
| 14/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.55200 | 0.59000 | 0 |
| 14/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.22030 | 6.20630 | 0 |
| 14/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |
| 14/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 14/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.02300 | 0.02200 | 0 |
| 14/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.07600 | 0.08900 | 0 |
| 14/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.09100 | 0.10400 | 0 |
| 14/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.08300 | 0.09600 | 0 |
| 14/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.27700 | 6.26240 | 0 |
| 14/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.12700 | 0.12000 | 0 |
| 14/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.10800 | 0.10200 | 0 |
| 14/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.14900 | 0.14100 | 0 |
| 14/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.12200 | 0.12900 | 0 |
| 14/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.18100 | 0.19000 | 0 |
| 14/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.15000 | 0.15800 | 0 |
| 14/03/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.31930 | 6.30680 | 0 |
| 14/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.27500 | 0.26500 | 0 |
| 14/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.24900 | 0.23900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.30300 | 0.29300 | 0 |
| 14/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.17700 | 0.17900 | 0 |
| 14/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.22300 | 0.22500 | 0 |
| 14/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.19900 | 0.20100 | 0 |
| 14/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 14/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 14/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 14/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 14/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.21130 | 1.19390 | 0 |
| 14/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.01620 | 0.00720 | 0 |
| 14/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00110 | 0.00060 | 0 |
| 14/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.06160 | 0.04450 | 0 |
| 14/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00030 | 0.00060 | 0 |
| 14/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.03980 | 0.05670 | 0 |
| 14/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00490 | 0.01330 | 0 |
| 14/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.22690 | 1.20940 | 0 |
| 14/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.08710 | 0.07310 | 0 |
| 14/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.05290 | 0.04310 | 0 |
| 14/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.12990 | 0.11380 | 0 |
| 14/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00300 | 0.00440 | 0 |
| 14/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02600 | 0.03370 | 0 |
| 14/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01020 | 0.01370 | 0 |
| 14/03/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.24340 | 1.22590 | 0 |
| 14/03/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.07390 | 0.06480 | 0 |
| 14/03/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.05230 | 0.04580 | 0 |
| 14/03/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.10440 | 0.09200 | 0 |
| 14/03/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.02180 | 0.02690 | 0 |
| 14/03/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.06970 | 0.08070 | 0 |
| 14/03/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.04130 | 0.04970 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.62890 | 7.67040 | 107,841 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.59300 | 0.63400 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.54300 | 0.58500 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.64300 | 0.68400 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.62900 | 0.67000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.47900 | 0.52100 | 30,100 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.38000 | 0.42100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.82900 | 0.87000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.42900 | 0.47100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.87900 | 0.92000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.09700 | 0.13600 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.23200 | 0.27400 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.92900 | 0.97000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.77900 | 0.82000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 4,350 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.52900 | 0.57100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.97900 | 1.02000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.18500 | 0.22600 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.00500 | 0.00900 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.57900 | 0.62000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 1.02900 | 1.07000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.00800 | 0.01500 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.28100 | 0.32200 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.33000 | 0.37200 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.72900 | 0.77000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.02300 | 0.03900 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.13900 | 0.18000 | 5,000 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.22900 | 1.27000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.47900 | 1.52000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.06000 | 0.09500 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,620 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.42900 | 1.47000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.67900 | 0.72000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.01300 | 0.02500 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.17900 | 1.22000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.03700 | 0.06100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.07900 | 1.12000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.12900 | 1.17000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.27900 | 1.32000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.52900 | 1.57000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,750 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 15/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 15/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 15/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.57100 | 1.53000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.87100 | 1.83000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.62100 | 1.58000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.07100 | 1.03000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.02100 | 0.98000 | 176 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.12100 | 1.08000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.97100 | 0.93000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.17100 | 1.13000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.37100 | 1.33000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.87100 | 0.83000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.82100 | 0.78000 | 250 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,420 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.05800 | 0.04100 | 1,066 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.77100 | 0.73000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.13400 | 0.10500 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.62100 | 0.58000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03100 | 0.02500 | 13,860 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 2,520 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.47100 | 0.43100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.09400 | 0.06900 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 100 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.52100 | 0.48100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.27400 | 0.23600 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.42200 | 0.38100 | 4,620 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.17900 | 0.14500 | 250 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.22600 | 0.18900 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.57100 | 0.53000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.37200 | 0.33200 | 7,051 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.72100 | 0.68000 | 250 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 10,000 |
| 15/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.67100 | 0.63000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.32300 | 0.28300 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01800 | 0.01600 | 9,200 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 1,000 |
| 15/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 15/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.72580 | 7.77230 | 186,635 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.53800 | 0.57600 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.49800 | 0.53600 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.57900 | 0.61800 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.13600 | 0.14700 | 20,100 |
| 15/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.98800 | 1.03400 | 4,850 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.07700 | 0.08200 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.06300 | 0.06800 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05600 | 0.06000 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.75200 | 0.79500 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.28200 | 0.30700 | 6,700 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.36400 | 0.39400 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.15900 | 0.17200 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.11700 | 0.12600 | 10,000 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.23800 | 0.25800 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.05000 | 0.05300 | 5,000 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.25800 | 0.28100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03300 | 0.03400 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08800 | 0.09400 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.70800 | 0.75000 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.03200 | 0.02800 | 20,100 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.20600 | 0.18500 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.76200 | 0.72200 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.23200 | 0.20900 | 10,000 |
| 15/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.55700 | 1.51200 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.26200 | 0.23600 | 5,000 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.17400 | 1.13100 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.59100 | 0.55400 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.43300 | 0.40000 | 2,000 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.13800 | 0.12200 | 14,000 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.02600 | 0.02300 | 2,000 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.08000 | 1.03800 | 132 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.98700 | 0.94600 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.85100 | 0.81000 | 100 |
| 15/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.51000 | 0.47500 | 132 |
| 15/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.05300 | 0.04600 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.07200 | 0.06400 | 0 |
| 15/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.06200 | 0.05400 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.82900 | 7.87510 | 8,012 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.73100 | 0.76600 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.69300 | 0.72700 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.77000 | 0.80600 | 16,000 |
| 15/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.21000 | 0.21800 | 2,500 |
| 15/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.28000 | 0.29200 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.14800 | 0.15300 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.42500 | 0.44500 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.65600 | 0.68900 | 37,000 |
| 15/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.11600 | 0.12000 | 360 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.34400 | 0.35900 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.17600 | 0.18200 | 2,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10800 | 0.11100 | 5,500 |
| 15/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.11900 | 1.07800 | 1,500 |
| 15/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.94700 | 0.90700 | 4,000 |
| 15/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.47900 | 1.43600 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.41500 | 0.38400 | 360 |
| 15/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.38700 | 1.34500 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.29600 | 0.27000 | 2,500 |
| 15/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.78100 | 0.74300 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.55100 | 0.51700 | 2,000 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.09100 | 0.08100 | 9,200 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.12700 | 0.11400 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.11400 | 0.10200 | 0 |
| 15/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.10200 | 0.09100 | 0 |
| 15/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.92960 | 7.97690 | 10,035 |
| 15/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.55600 | 0.58100 | 0 |
| 15/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.19600 | 0.20500 | 540 |
| 15/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.43500 | 0.45600 | 300 |
| 15/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.53300 | 0.55800 | 0 |
| 15/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.57900 | 0.60600 | 0 |
| 15/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.29900 | 0.27900 | 0 |
| 15/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.50500 | 0.47900 | 540 |
| 15/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.35300 | 0.33100 | 0 |
| 15/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.36600 | 1.32800 | 0 |
| 15/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.32600 | 0.30400 | 0 |
| 15/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.04260 | 8.09060 | 31 |
| 15/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.60000 | 0.61400 | 0 |
| 15/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.58100 | 0.59500 | 0 |
| 15/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.61900 | 0.63500 | 0 |
| 15/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.30200 | 0.30800 | 180 |
| 15/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.54500 | 0.55900 | 0 |
| 15/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.60200 | 0.56800 | 180 |
| 15/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.47600 | 0.44400 | 0 |
| 15/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.35900 | 1.31700 | 0 |
| 15/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.53800 | 0.50400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.50700 | 0.47300 | 0 |
| 15/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.22020 | 8.26670 | 659 |
| 15/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.58500 | 0.59900 | 0 |
| 15/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.57300 | 0.58700 | 0 |
| 15/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.59700 | 0.61100 | 0 |
| 15/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.30500 | 1.27200 | 0 |
| 15/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.38100 | 1.34800 | 0 |
| 15/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.34300 | 1.31000 | 0 |
| 15/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.87680 | 8.91870 | 0 |
| 15/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.29200 | 1.31300 | 0 |
| 15/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.27200 | 1.29300 | 0 |
| 15/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.31200 | 1.33400 | 0 |
| 15/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.48700 | 1.50900 | 200 |
| 15/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.88500 | 0.86500 | 0 |
| 15/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.61000 | 0.59000 | 0 |
| 15/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.94500 | 0.92400 | 0 |
| 15/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.91500 | 0.89400 | 0 |
| 15/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.95090 | 9.99280 | 0 |
| 15/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.87200 | 1.89500 | 0 |
| 15/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.89400 | 1.91600 | 0 |
| 15/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.85200 | 1.87400 | 0 |
| 15/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.15100 | 1.13100 | 0 |
| 15/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.09300 | 1.07300 | 0 |
| 15/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.12100 | 1.10200 | 0 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.62890 | 7.67040 | 162 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.09707 | 0.13561 | 0 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00025 | 0.00045 | 80 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.06007 | 0.09542 | 0 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.13938 | 0.17955 | 0 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01048 | 0.00915 | 0 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.57135 | 0.53005 | 0 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03117 | 0.02502 | 0 |
| 15/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.01817 | 0.01521 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.72580 | 7.77230 | 947 |
| 15/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.09425 | 0.10122 | 0 |
| 15/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.08792 | 0.09434 | 0 |
| 15/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.10116 | 0.10874 | 0 |
| 15/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.67536 | 0.63644 | 0 |
| 15/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.76212 | 0.72204 | 0 |
| 15/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.71845 | 0.67892 | 0 |
| 15/03/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.82900 | 7.87510 | 0 |
| 15/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.44825 | 0.46954 | 0 |
| 15/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.42470 | 0.44483 | 0 |
| 15/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.47304 | 0.49554 | 0 |
| 15/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.24444 | 0.22084 | 0 |
| 15/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.29610 | 0.27013 | 0 |
| 15/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.26965 | 0.24484 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 11.95370 | 12.02210 | 45,594 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.50700 | 0.57500 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.45800 | 0.52600 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.55700 | 0.62500 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.40900 | 0.47700 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 9,000 |
| 15/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.04600 | 0.07800 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.06300 | 0.11300 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 3,000 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.09600 | 0.15200 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.95400 | 1.02200 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.17600 | 0.23900 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.00800 | 0.01400 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.60600 | 0.67400 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.05400 | 1.12200 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.26600 | 0.33200 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.85400 | 0.92200 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.35400 | 0.29200 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.02200 | 0.01700 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 768 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.04200 | 0.03000 | 6,000 |
| 15/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.59600 | 1.52800 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.59900 | 0.53200 | 3,000 |
| 15/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.89700 | 0.82900 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.05900 | 0.04100 | 9,000 |
| 15/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.09200 | 0.05600 | 768 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 15/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 15/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.09840 | 12.17450 | 7,733 |
| 15/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.46000 | 0.50200 | 0 |
| 15/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.43100 | 0.47200 | 0 |
| 15/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.48900 | 0.53400 | 0 |
| 15/03/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.19900 | 0.21500 | 24,000 |
| 15/03/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.04500 | 1.11500 | 0 |
| 15/03/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.04700 | 0.04100 | 24,000 |
| 15/03/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.60100 | 0.54100 | 0 |
| 15/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.19100 | 0.16000 | 0 |
| 15/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.23300 | 0.19800 | 0 |
| 15/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.21200 | 0.17800 | 0 |
| 15/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.25140 | 12.32730 | 1,000 |
| 15/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.20700 | 0.21500 | 0 |
| 15/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.20000 | 0.20700 | 0 |
| 15/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.21400 | 0.22200 | 0 |
| 15/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.03500 | 1.09200 | 0 |
| 15/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.13400 | 0.11500 | 6,000 |
| 15/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.36300 | 1.29500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.44900 | 1.38000 | 0 |
| 15/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.40600 | 1.33800 | 0 |
| 15/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09160 | 0.09170 | 3,840 |
| 15/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00171 | 0.00190 | 0 |
| 15/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00000 | 0.00001 | 0 |
| 15/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01160 | 0.01170 | 0 |
| 15/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00840 | 0.00831 | 0 |
| 15/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00011 | 0.00020 | 0 |
| 15/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09280 | 0.09300 | 43 |
| 15/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00047 | 0.00052 | 0 |
| 15/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00015 | 0.00016 | 0 |
| 15/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00168 | 0.00183 | 0 |
| 15/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00688 | 0.00683 | 0 |
| 15/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02535 | 0.02516 | 0 |
| 15/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01567 | 0.01552 | 0 |
| 15/03/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09410 | 0.09430 | 0 |
| 15/03/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00550 | 0.00564 | 0 |
| 15/03/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00246 | 0.00254 | 0 |
| 15/03/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01207 | 0.01224 | 0 |
| 15/03/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00097 | 0.00094 | 0 |
| 15/03/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.01136 | 0.01124 | 0 |
| 15/03/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00440 | 0.00434 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.97280 | 10.00970 | 21,026 |
| 15/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.01400 | 0.02400 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.00900 | 0.01600 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.02300 | 0.03700 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.92300 | 0.96000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.00400 | 0.00700 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.18100 | 0.21800 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.97300 | 1.01000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.09400 | 0.12900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 3,400 |
| 15/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.42400 | 0.46100 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3,400 |
| 15/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,800 |
| 15/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.05800 | 0.09000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 15/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.03700 | 0.05600 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.06400 | 0.04600 | 3,400 |
| 15/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.03500 | 0.03000 | 10,200 |
| 15/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.62700 | 1.59000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.82700 | 0.79000 | 3,400 |
| 15/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.02700 | 0.99000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.32700 | 1.29000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.97700 | 0.94000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.77700 | 1.74000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.92700 | 0.89000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.52700 | 1.49000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.12700 | 1.09000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.32900 | 0.29400 | 10,200 |
| 15/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.77700 | 0.74000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.62700 | 0.59000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.28100 | 0.24700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.10000 | 0.07700 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.18600 | 0.15600 | 0 |
| 15/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.14100 | 0.11400 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.10410 | 10.14740 | 33,016 |
| 15/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.15700 | 0.17300 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.14400 | 0.15900 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.17000 | 0.18800 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.18600 | 0.20500 | 1,000 |
| 15/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.43100 | 0.46700 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.57600 | 0.61800 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.12100 | 0.13500 | 15,360 |
| 15/03/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.28400 | 0.31300 | 5,120 |
| 15/03/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.70200 | 0.74500 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.39900 | 0.43400 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.14500 | 0.13700 | 5,120 |
| 15/03/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.23000 | 0.21600 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.04800 | 0.04800 | 15,360 |
| 15/03/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.56700 | 0.53800 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.07200 | 0.07100 | 1,000 |
| 15/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.12700 | 0.12000 | 1,000 |
| 15/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.41600 | 0.39100 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.38200 | 0.35800 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.49000 | 0.46200 | 0 |
| 15/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.45300 | 0.42600 | 0 |
| 15/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.24520 | 10.28810 | 1,250 |
| 15/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.24800 | 0.26400 | 0 |
| 15/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.23200 | 0.24800 | 0 |
| 15/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.89200 | 0.94700 | 0 |
| 15/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.26400 | 0.28100 | 0 |
| 15/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.69400 | 0.66800 | 0 |
| 15/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.09700 | 0.10900 | 10,200 |
| 15/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.76200 | 0.73500 | 0 |
| 15/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.72800 | 0.70100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.64500 | 10.69450 | 500 |
| 15/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.52900 | 0.54400 | 0 |
| 15/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.51800 | 0.53200 | 0 |
| 15/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.54100 | 0.55600 | 0 |
| 15/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.33900 | 1.30500 | 0 |
| 15/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.41600 | 1.38100 | 0 |
| 15/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.37700 | 1.34300 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.01880 | 8.02180 | 9,770 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.76900 | 0.77200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.71900 | 0.72200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.81900 | 0.82200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.61900 | 0.62200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.06900 | 1.07200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.27100 | 0.27400 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.56900 | 0.57200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.01900 | 1.02200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.12700 | 0.13300 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.81900 | 1.82200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.04000 | 8.04520 | 17,376 |
| 15/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.44400 | 0.44900 | 0 |
| 15/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.40500 | 0.41000 | 0 |
| 15/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.48500 | 0.49000 | 0 |
| 15/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.04500 | 0.04500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.06500 | 0.06500 | 0 |
| 15/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05400 | 0.05400 | 0 |
| 15/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.06700 | 8.07200 | 2,636 |
| 15/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.22400 | 0.22700 | 0 |
| 15/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.20700 | 0.21100 | 0 |
| 15/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.24100 | 0.24400 | 0 |
| 15/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.36000 | 0.35800 | 0 |
| 15/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.42600 | 0.42500 | 0 |
| 15/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.39300 | 0.39100 | 0 |
| 15/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.12810 | 9.14370 | 0 |
| 15/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.09900 | 2.11500 | 0 |
| 15/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.06000 | 2.07600 | 0 |
| 15/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.14200 | 2.15800 | 0 |
| 15/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26400 | 0.26400 | 0 |
| 15/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28200 | 0.28200 | 0 |
| 15/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27100 | 0.27100 | 0 |
| 15/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.68030 | 7.74110 | 10 |
| 15/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.13600 | 0.19400 | 0 |
| 15/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.18300 | 0.24300 | 0 |
| 15/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.09200 | 0.14700 | 0 |
| 15/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.01200 | 0.00600 | 0 |
| 15/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 15/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.00600 | 0.00300 | 0 |
| 15/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.76280 | 7.82870 | 0 |
| 15/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.08000 | 0.09300 | 0 |
| 15/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.07200 | 0.08300 | 0 |
| 15/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.09000 | 0.10500 | 0 |
| 15/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.42700 | 0.37600 | 0 |
| 15/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.50900 | 0.45400 | 0 |
| 15/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.46700 | 0.41400 | 0 |
| 15/03/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.85000 | 7.91520 | 0 |
| 15/03/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.38000 | 0.41700 | 0 |
| 15/03/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.33800 | 0.37600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.42300 | 0.45800 | 0 |
| 15/03/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.23200 | 0.20200 | 0 |
| 15/03/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.24700 | 0.22000 | 0 |
| 15/03/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.23900 | 0.21100 | 0 |
| 15/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.01520 | 0.02040 | 0 |
| 15/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.19350 | 0.17920 | 100,000 |
| 15/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.01600 | 0.02100 | 12,500 |
| 15/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.04490 | 0.05110 | 12,500 |
| 15/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.08570 | 0.09770 | 5,670 |
| 15/03/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.10040 | 0.10270 | 8,000 |
| 15/03/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.10270 | 0.10160 | 8,000 |
| 15/03/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.08250 | 0.07910 | 16,000 |
| 15/03/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.04130 | 0.03870 | 16,000 |
| 15/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.25970 | 8.26220 | 28,471 |
| 15/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 15/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 15/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 15/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.39100 | 0.39000 | 0 |
| 15/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.29300 | 0.29200 | 0 |
| 15/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.34200 | 0.34100 | 0 |
| 15/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.37240 | 8.38090 | 10 |
| 15/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.07900 | 0.08400 | 0 |
| 15/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07300 | 0.07800 | 0 |
| 15/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.08600 | 0.09000 | 0 |
| 15/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.76400 | 0.75900 | 0 |
| 15/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.85100 | 0.84700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.80700 | 0.80300 | 0 |
| 15/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.49510 | 8.50350 | 25 |
| 15/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.30100 | 0.30500 | 0 |
| 15/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.28600 | 0.29000 | 0 |
| 15/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.31600 | 0.32100 | 0 |
| 15/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.52100 | 0.51800 | 0 |
| 15/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.59100 | 0.58700 | 0 |
| 15/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.55600 | 0.55200 | 0 |
| 15/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.23390 | 6.22030 | 0 |
| 15/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.01800 | 0.02000 | 0 |
| 15/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 15/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.02100 | 0.02300 | 0 |
| 15/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.06100 | 0.07600 | 0 |
| 15/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.07600 | 0.09100 | 0 |
| 15/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.06800 | 0.08300 | 0 |
| 15/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.28660 | 6.27700 | 0 |
| 15/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.12900 | 0.12700 | 0 |
| 15/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.10900 | 0.10800 | 0 |
| 15/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.15500 | 0.14900 | 0 |
| 15/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.11800 | 0.12200 | 0 |
| 15/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.17200 | 0.18100 | 0 |
| 15/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.14200 | 0.15000 | 0 |
| 15/03/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.33100 | 6.31930 | 0 |
| 15/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.28000 | 0.27500 | 0 |
| 15/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.25300 | 0.24900 | 0 |
| 15/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.30900 | 0.30300 | 0 |
| 15/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.17100 | 0.17700 | 0 |
| 15/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.21500 | 0.22300 | 0 |
| 15/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.19200 | 0.19900 | 0 |
| 15/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 15/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 15/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 15/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 15/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 15/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.20530 | 1.21130 | 0 |
| 15/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.01100 | 0.01620 | 0 |
| 15/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00060 | 0.00110 | 0 |
| 15/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.05560 | 0.06160 | 0 |
| 15/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00030 | 0.00030 | 0 |
| 15/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.04530 | 0.03980 | 0 |
| 15/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00570 | 0.00490 | 0 |
| 15/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.21970 | 1.22690 | 0 |
| 15/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.08150 | 0.08710 | 0 |
| 15/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04880 | 0.05290 | 0 |
| 15/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.12340 | 0.12990 | 0 |
| 15/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00370 | 0.00300 | 0 |
| 15/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.02910 | 0.02600 | 0 |
| 15/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01180 | 0.01020 | 0 |
| 15/03/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.23570 | 1.24340 | 0 |
| 15/03/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.07020 | 0.07390 | 0 |
| 15/03/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04970 | 0.05230 | 0 |
| 15/03/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.09940 | 0.10440 | 0 |
| 15/03/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.02450 | 0.02180 | 0 |
| 15/03/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.07480 | 0.06970 | 0 |
| 15/03/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.04530 | 0.04130 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.57210 | 7.62890 | 92,650 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.53600 | 0.59300 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.48600 | 0.54300 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.58600 | 0.64300 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.57200 | 0.62900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.42200 | 0.47900 | 30,100 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.32300 | 0.38000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.77200 | 0.82900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.37200 | 0.42900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.82200 | 0.87900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.05100 | 0.09700 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.17600 | 0.23200 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.87200 | 0.92900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.72200 | 0.77900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 4,350 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.47200 | 0.52900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.92200 | 0.97900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.13000 | 0.18500 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.00100 | 0.00500 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.52200 | 0.57900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.97200 | 1.02900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.00200 | 0.00800 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.22400 | 0.28100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.27300 | 0.33000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.67200 | 0.72900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.00900 | 0.02300 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.08700 | 0.13900 | 5,000 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.17200 | 1.22900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.42200 | 1.47900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.02900 | 0.06000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,620 |
| 16/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 16/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 2,000 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.37200 | 1.42900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.62200 | 0.67900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.00500 | 0.01300 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,850 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.12200 | 1.17900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.01600 | 0.03700 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.02200 | 1.07900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.07200 | 1.12900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.22200 | 1.27900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.47200 | 1.52900 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,750 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3 |
| 16/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 4,100 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 15,860 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.67800 | 0.62100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05700 | 0.03100 | 13,860 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01500 | 0.01000 | 2,520 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.52800 | 0.47100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.13700 | 0.09400 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 100 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.57800 | 0.52100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.32900 | 0.27400 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.47800 | 0.42200 | 4,620 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.23000 | 0.17900 | 250 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.27900 | 0.22600 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.62800 | 0.57100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.42800 | 0.37200 | 7,051 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.77800 | 0.72100 | 250 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 10,000 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.72800 | 0.67100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.37800 | 0.32300 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02900 | 0.01800 | 9,200 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 1,000 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.12800 | 1.07100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.07800 | 1.02100 | 176 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.17800 | 1.12100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.02800 | 0.97100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.22800 | 1.17100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.42800 | 1.37100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.92800 | 0.87100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.87800 | 0.82100 | 250 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 2,420 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.09400 | 0.05800 | 1,066 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.82800 | 0.77100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.18300 | 0.13400 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.92800 | 1.87100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.67800 | 1.62100 | 0 |
| 16/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.62800 | 1.57100 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.66970 | 7.72580 | 204,017 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.49100 | 0.53800 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.45500 | 0.49800 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.53000 | 0.57900 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.12200 | 0.13600 | 20,100 |
| 16/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.93400 | 0.98800 | 4,850 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.06900 | 0.07700 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.05700 | 0.06300 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05000 | 0.05600 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.70000 | 0.75200 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.32800 | 0.36400 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.14200 | 0.15900 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10500 | 0.11700 | 10,000 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.04500 | 0.05000 | 5,000 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.23200 | 0.25800 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.21400 | 0.23800 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.03000 | 0.03300 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.07900 | 0.08800 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.25200 | 0.28200 | 6,700 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.65600 | 0.70800 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.03600 | 0.03200 | 20,100 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.23200 | 0.20600 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.80900 | 0.76200 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.29400 | 0.26200 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.22500 | 1.17400 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.26200 | 0.23200 | 10,000 |
| 16/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.61000 | 1.55700 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.63500 | 0.59100 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.47200 | 0.43300 | 2,000 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.15800 | 0.13800 | 14,000 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.03000 | 0.02600 | 2,000 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.13000 | 1.08000 | 132 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.03700 | 0.98700 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.89900 | 0.85100 | 100 |
| 16/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.55200 | 0.51000 | 132 |
| 16/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.06000 | 0.05300 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.08500 | 0.07200 | 0 |
| 16/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.07100 | 0.06200 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.77260 | 7.82900 | 8,072 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.68500 | 0.73100 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.19500 | 0.21000 | 2,500 |
| 16/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.26000 | 0.28000 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.64800 | 0.69300 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.72300 | 0.77000 | 16,000 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.61300 | 0.65600 | 37,000 |
| 16/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.10800 | 0.11600 | 360 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.31900 | 0.34400 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.16300 | 0.17600 | 2,000 |
| 16/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10000 | 0.10800 | 5,500 |
| 16/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.13700 | 0.14800 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.39500 | 0.42500 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.32200 | 0.29600 | 2,500 |
| 16/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.82200 | 0.78100 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.16400 | 1.11900 | 1,500 |
| 16/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.99000 | 0.94700 | 4,000 |
| 16/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.52700 | 1.47900 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.44600 | 0.41500 | 360 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.43500 | 1.38700 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.10000 | 0.09100 | 9,200 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.14000 | 0.12700 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.12500 | 0.11400 | 0 |
| 16/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.58700 | 0.55100 | 2,000 |
| 16/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.11200 | 0.10200 | 0 |
| 16/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.87320 | 7.92960 | 10,035 |
| 16/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.52600 | 0.55600 | 0 |
| 16/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.50500 | 0.53300 | 0 |
| 16/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.54900 | 0.57900 | 0 |
| 16/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.41100 | 0.43500 | 300 |
| 16/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.18600 | 0.19600 | 540 |
| 16/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.41300 | 1.36600 | 0 |
| 16/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.32600 | 0.29900 | 0 |
| 16/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.53800 | 0.50500 | 540 |
| 16/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.38200 | 0.35300 | 0 |
| 16/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.35300 | 0.32600 | 0 |
| 16/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.98610 | 8.04260 | 31 |
| 16/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.57400 | 0.60000 | 0 |
| 16/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.55500 | 0.58100 | 0 |
| 16/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.59200 | 0.61900 | 0 |
| 16/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.28800 | 0.30200 | 180 |
| 16/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.52000 | 0.54500 | 0 |
| 16/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.63400 | 0.60200 | 180 |
| 16/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.50600 | 0.47600 | 0 |
| 16/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.40200 | 1.35900 | 0 |
| 16/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.56900 | 0.53800 | 0 |
| 16/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.53800 | 0.50700 | 0 |
| 16/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.16710 | 8.22020 | 659 |
| 16/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.56800 | 0.58500 | 0 |
| 16/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.55700 | 0.57300 | 0 |
| 16/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.57900 | 0.59700 | 0 |
| 16/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.34000 | 1.30500 | 0 |
| 16/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.41800 | 1.38100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.37900 | 1.34300 | 0 |
| 16/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.82230 | 8.87680 | 0 |
| 16/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.26600 | 1.29200 | 0 |
| 16/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.24700 | 1.27200 | 0 |
| 16/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.46000 | 1.48700 | 200 |
| 16/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.28600 | 1.31200 | 0 |
| 16/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.91400 | 0.88500 | 0 |
| 16/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.63800 | 0.61000 | 0 |
| 16/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.97500 | 0.94500 | 0 |
| 16/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.94400 | 0.91500 | 0 |
| 16/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.89640 | 9.95090 | 0 |
| 16/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.84400 | 1.87200 | 0 |
| 16/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.86500 | 1.89400 | 0 |
| 16/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.82400 | 1.85200 | 0 |
| 16/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.17800 | 1.15100 | 0 |
| 16/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.11900 | 1.09300 | 0 |
| 16/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.14800 | 1.12100 | 0 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.57210 | 7.62890 | 162 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.05051 | 0.09707 | 0 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.02899 | 0.06007 | 0 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.08733 | 0.13938 | 0 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00009 | 0.00025 | 80 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.01523 | 0.01048 | 0 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.62799 | 0.57135 | 0 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.05689 | 0.03117 | 0 |
| 16/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.02841 | 0.01817 | 0 |
| 16/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.66970 | 7.72580 | 947 |
| 16/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.08471 | 0.09425 | 0 |
| 16/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.07908 | 0.08792 | 0 |
| 16/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.09086 | 0.10116 | 0 |
| 16/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.72116 | 0.67536 | 0 |
| 16/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.80938 | 0.76212 | 0 |
| 16/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.76501 | 0.71845 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.77260 | 7.82900 | 0 |
| 16/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.41737 | 0.44825 | 0 |
| 16/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.39509 | 0.42470 | 0 |
| 16/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.44087 | 0.47304 | 0 |
| 16/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.26867 | 0.24444 | 0 |
| 16/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.32289 | 0.29610 | 0 |
| 16/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.29517 | 0.26965 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 11.99890 | 11.95370 | 50,355 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.55000 | 0.50700 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.50000 | 0.45800 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.60000 | 0.55700 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.45100 | 0.40900 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.12400 | 0.09600 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.99900 | 0.95400 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.21100 | 0.17600 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.64900 | 0.60600 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.09900 | 1.05400 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.30400 | 0.26600 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 9,000 |
| 16/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 3,000 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.89900 | 0.85400 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.05400 | 0.04600 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.08700 | 0.06300 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.55300 | 0.59900 | 3,000 |
| 16/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.85100 | 0.89700 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.03800 | 0.05900 | 9,000 |
| 16/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.05500 | 0.09200 | 768 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.55100 | 1.59600 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.00500 | 0.01200 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.30800 | 0.35400 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.01200 | 0.02200 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 768 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.02500 | 0.04200 | 6,000 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.00200 | 0.00500 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.00100 | 0.00400 | 0 |
| 16/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 0 |
| 16/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.14620 | 12.09840 | 10,478 |
| 16/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.48800 | 0.46000 | 0 |
| 16/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.45900 | 0.43100 | 0 |
| 16/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.51900 | 0.48900 | 0 |
| 16/03/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.08800 | 1.04500 | 0 |
| 16/03/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.21300 | 0.19900 | 24,000 |
| 16/03/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.04200 | 0.04700 | 24,000 |
| 16/03/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.56700 | 0.60100 | 0 |
| 16/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.17300 | 0.19100 | 0 |
| 16/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.21300 | 0.23300 | 0 |
| 16/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.19200 | 0.21200 | 0 |
| 16/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.30040 | 12.25140 | 1,000 |
| 16/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.21800 | 0.20700 | 0 |
| 16/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.21100 | 0.20000 | 0 |
| 16/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.22600 | 0.21400 | 0 |
| 16/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.07300 | 1.03500 | 0 |
| 16/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.12300 | 0.13400 | 6,000 |
| 16/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.32600 | 1.36300 | 0 |
| 16/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.41100 | 1.44900 | 0 |
| 16/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.36800 | 1.40600 | 0 |
| 16/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09080 | 0.09160 | 402 |
| 16/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00102 | 0.00171 | 0 |
| 16/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01080 | 0.01160 | 0 |
| 16/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00920 | 0.00840 | 0 |
| 16/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00022 | 0.00011 | 0 |
| 16/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09210 | 0.09280 | 3,351 |
| 16/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00040 | 0.00047 | 0 |
| 16/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00147 | 0.00168 | 0 |
| 16/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00012 | 0.00015 | 0 |
| 16/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02602 | 0.02535 | 0 |
| 16/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00737 | 0.00688 | 0 |
| 16/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01630 | 0.01567 | 0 |
| 16/03/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09340 | 0.09410 | 0 |
| 16/03/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00514 | 0.00550 | 0 |
| 16/03/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00228 | 0.00246 | 0 |
| 16/03/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01146 | 0.01207 | 0 |
| 16/03/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00106 | 0.00097 | 0 |
| 16/03/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.01188 | 0.01136 | 0 |
| 16/03/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00474 | 0.00440 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.97650 | 9.97280 | 18,476 |
| 16/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.01900 | 0.02300 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.92700 | 0.92300 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.18100 | 0.18100 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.97700 | 0.97300 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.09200 | 0.09400 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 3,400 |
| 16/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.42700 | 0.42400 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 3,400 |
| 16/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 6,800 |
| 16/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 10,200 |
| 16/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.03300 | 0.03700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.05500 | 0.05800 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.02900 | 0.03500 | 10,200 |
| 16/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.05700 | 0.06400 | 3,400 |
| 16/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.62400 | 1.62700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.82400 | 0.82700 | 3,400 |
| 16/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.02400 | 1.02700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.32400 | 1.32700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.97400 | 0.97700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.77400 | 1.77700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.92400 | 0.92700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.52400 | 1.52700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.12400 | 1.12700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.32500 | 0.32900 | 10,200 |
| 16/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.77400 | 0.77700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.62400 | 0.62700 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.01600 | 0.02100 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.27600 | 0.28100 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09300 | 0.10000 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.18000 | 0.18600 | 0 |
| 16/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.13500 | 0.14100 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.10990 | 10.10410 | 45,759 |
| 16/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.16100 | 0.15700 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.14800 | 0.14400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.17400 | 0.17000 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.18900 | 0.18600 | 1,000 |
| 16/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.43400 | 0.43100 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.57900 | 0.57600 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.12500 | 0.12100 | 15,360 |
| 16/03/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.28800 | 0.28400 | 5,120 |
| 16/03/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.70500 | 0.70200 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.40200 | 0.39900 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.14200 | 0.14500 | 5,120 |
| 16/03/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.22800 | 0.23000 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.04500 | 0.04800 | 15,360 |
| 16/03/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.56500 | 0.56700 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.06900 | 0.07200 | 1,000 |
| 16/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.12400 | 0.12700 | 1,000 |
| 16/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.41400 | 0.41600 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.37900 | 0.38200 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.48800 | 0.49000 | 0 |
| 16/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.45100 | 0.45300 | 0 |
| 16/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.25170 | 10.24520 | 1,250 |
| 16/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.24900 | 0.24800 | 0 |
| 16/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.23400 | 0.23200 | 0 |
| 16/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.89700 | 0.89200 | 0 |
| 16/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.26500 | 0.26400 | 0 |
| 16/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.68900 | 0.69400 | 0 |
| 16/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.09500 | 0.09700 | 10,200 |
| 16/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.75800 | 0.76200 | 0 |
| 16/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.72300 | 0.72800 | 0 |
| 16/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.64540 | 10.64500 | 500 |
| 16/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.53500 | 0.52900 | 0 |
| 16/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.52300 | 0.51800 | 0 |
| 16/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.54700 | 0.54100 | 0 |
| 16/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.34500 | 1.33900 | 0 |
| 16/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.42100 | 1.41600 | 0 |
| 16/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.38300 | 1.37700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 8.01280 | 8.01880 | 9,731 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.76300 | 0.76900 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.71300 | 0.71900 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.81300 | 0.81900 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.61300 | 0.61900 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.06300 | 1.06900 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.26400 | 0.27100 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.56300 | 0.56900 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 1.01300 | 1.01900 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.81300 | 1.81900 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.11900 | 0.12700 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.03450 | 8.04000 | 17,425 |
| 16/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.43900 | 0.44400 | 0 |
| 16/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.40000 | 0.40500 | 0 |
| 16/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.48000 | 0.48500 | 0 |
| 16/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.04600 | 0.04500 | 0 |
| 16/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.06600 | 0.06500 | 0 |
| 16/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05500 | 0.05400 | 0 |
| 16/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.06160 | 8.06700 | 2,636 |
| 16/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.22100 | 0.22400 | 0 |
| 16/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.20500 | 0.20700 | 0 |
| 16/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.23800 | 0.24100 | 0 |
| 16/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.36300 | 0.36000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.43000 | 0.42600 | 0 |
| 16/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.39600 | 0.39300 | 0 |
| 16/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.12320 | 9.12810 | 0 |
| 16/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.09300 | 2.09900 | 0 |
| 16/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.05400 | 2.06000 | 0 |
| 16/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.13500 | 2.14200 | 0 |
| 16/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26200 | 0.26400 | 0 |
| 16/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28100 | 0.28200 | 0 |
| 16/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27000 | 0.27100 | 0 |
| 16/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.63650 | 7.68030 | 10 |
| 16/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.09100 | 0.13600 | 0 |
| 16/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.05000 | 0.09200 | 0 |
| 16/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.13800 | 0.18300 | 0 |
| 16/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 16/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 16/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 16/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.72030 | 7.76280 | 0 |
| 16/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.06900 | 0.08000 | 0 |
| 16/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07800 | 0.09000 | 0 |
| 16/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.06200 | 0.07200 | 0 |
| 16/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.54200 | 0.50900 | 0 |
| 16/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.45800 | 0.42700 | 0 |
| 16/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.49900 | 0.46700 | 0 |
| 16/03/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.80630 | 7.85000 | 0 |
| 16/03/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.34700 | 0.38000 | 0 |
| 16/03/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.30000 | 0.33800 | 0 |
| 16/03/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.39500 | 0.42300 | 0 |
| 16/03/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.24700 | 0.23200 | 0 |
| 16/03/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.25200 | 0.24700 | 0 |
| 16/03/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.24900 | 0.23900 | 0 |
| 16/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.01010 | 0.01520 | 0 |
| 16/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.21240 | 0.19350 | 100,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.00820 | 0.01600 | 12,500 |
| 16/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03090 | 0.04490 | 12,500 |
| 16/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.06800 | 0.08570 | 5,670 |
| 16/03/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.10040 | 0.10040 | 8,000 |
| 16/03/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.10290 | 0.10270 | 8,000 |
| 16/03/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.08230 | 0.08250 | 16,000 |
| 16/03/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.04120 | 0.04130 | 16,000 |
| 16/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.26880 | 8.25970 | 28,416 |
| 16/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 16/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 16/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 16/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.28300 | 0.29300 | 0 |
| 16/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.38200 | 0.39100 | 0 |
| 16/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.33200 | 0.34200 | 0 |
| 16/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.38330 | 8.37240 | 30 |
| 16/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.08200 | 0.07900 | 0 |
| 16/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07600 | 0.07300 | 0 |
| 16/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.08900 | 0.08600 | 0 |
| 16/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.75600 | 0.76400 | 0 |
| 16/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.84300 | 0.85100 | 0 |
| 16/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.79900 | 0.80700 | 0 |
| 16/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.50560 | 8.49510 | 50 |
| 16/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.30400 | 0.30100 | 0 |
| 16/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.28900 | 0.28600 | 0 |
| 16/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.32000 | 0.31600 | 0 |
| 16/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.51400 | 0.52100 | 0 |
| 16/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.58300 | 0.59100 | 0 |
| 16/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.54800 | 0.55600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.23670 | 6.23390 | 0 |
| 16/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.01700 | 0.01800 | 0 |
| 16/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.01400 | 0.01600 | 0 |
| 16/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 16/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.05600 | 0.06100 | 0 |
| 16/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.07100 | 0.07600 | 0 |
| 16/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.06400 | 0.06800 | 0 |
| 16/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.29240 | 6.28660 | 0 |
| 16/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.13000 | 0.12900 | 0 |
| 16/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.11000 | 0.10900 | 0 |
| 16/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.15700 | 0.15500 | 0 |
| 16/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.11500 | 0.11800 | 0 |
| 16/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.16800 | 0.17200 | 0 |
| 16/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.13800 | 0.14200 | 0 |
| 16/03/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.33730 | 6.33100 | 0 |
| 16/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.28100 | 0.28000 | 0 |
| 16/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.25300 | 0.25300 | 0 |
| 16/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.31000 | 0.30900 | 0 |
| 16/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.16600 | 0.17100 | 0 |
| 16/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.20900 | 0.21500 | 0 |
| 16/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.18700 | 0.19200 | 0 |
| 16/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 16/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 16/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 16/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 16/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 16/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.19760 | 1.20530 | 0 |
| 16/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.00560 | 0.01100 | 0 |
| 16/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.04780 | 0.05560 | 0 |
| 16/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00020 | 0.00060 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05260 | 0.04530 | 0 |
| 16/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00020 | 0.00030 | 0 |
| 16/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00800 | 0.00570 | 0 |
| 16/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.21170 | 1.21970 | 0 |
| 16/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.07500 | 0.08150 | 0 |
| 16/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.11600 | 0.12340 | 0 |
| 16/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04410 | 0.04880 | 0 |
| 16/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03240 | 0.02910 | 0 |
| 16/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00430 | 0.00370 | 0 |
| 16/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01330 | 0.01180 | 0 |
| 16/03/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.22800 | 1.23570 | 0 |
| 16/03/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.06570 | 0.07020 | 0 |
| 16/03/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04620 | 0.04970 | 0 |
| 16/03/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.09360 | 0.09940 | 0 |
| 16/03/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.02640 | 0.02450 | 0 |
| 16/03/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.07900 | 0.07480 | 0 |
| 16/03/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.04850 | 0.04530 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.56460 | 7.57210 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.04 | C | Foreign Exchange Future | 0.52900 | 0.53600 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.09 | C | Foreign Exchange Future | 0.47900 | 0.48600 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.99 | C | Foreign Exchange Future | 0.57900 | 0.58600 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.56500 | 0.57200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.15 | C | Foreign Exchange Future | 0.41500 | 0.42200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.31500 | 0.32300 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.80 | C | Foreign Exchange Future | 0.76500 | 0.77200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.36500 | 0.37200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.75 | C | Foreign Exchange Future | 0.81500 | 0.82200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.01500 | 0.05100 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.16500 | 0.17600 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.70 | C | Foreign Exchange Future | 0.86500 | 0.87200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | \$ / R On 19 March 2012 | 6.85 | C | Foreign Exchange Future | 0.71500 | 0.72200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.10 | C | Foreign Exchange Future | 0.46500 | 0.47200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.65 | C | Foreign Exchange Future | 0.91500 | 0.92200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.11500 | 0.13000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.85 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.05 | C | Foreign Exchange Future | 0.51500 | 0.52200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.60 | C | Foreign Exchange Future | 0.96500 | 0.97200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.80 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 9.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.55 | C | Foreign Exchange Future | 1.01500 | 1.02200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.50 | C | Foreign Exchange Future | 1.06500 | 1.07200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.35 | C | Foreign Exchange Future | 1.21500 | 1.22200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.10 | C | Foreign Exchange Future | 1.46500 | 1.47200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.35 | C | Foreign Exchange Future | 0.21500 | 0.22400 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.26500 | 0.27300 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.90 | C | Foreign Exchange Future | 0.66500 | 0.67200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.70 | C | Foreign Exchange Future | 0.00000 | 0.00900 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.06500 | 0.08700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | \$ / R On 19 March 2012 | 6.40 | C | Foreign Exchange Future | 1.16500 | 1.17200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.15 | C | Foreign Exchange Future | 1.41500 | 1.42200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.00000 | 0.02900 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.36500 | 1.37200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 0.61500 | 0.62200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.00000 | 0.00500 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.45 | C | Foreign Exchange Future | 1.11500 | 1.12200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.65 | C | Foreign Exchange Future | 0.00000 | 0.01600 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.65 | P | Foreign Exchange Future | 0.08500 | 0.09400 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.40 | P | Foreign Exchange Future | 0.83500 | 0.82800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.18500 | 0.18300 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.25 | P | Foreign Exchange Future | 0.68500 | 0.67800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03500 | 0.05700 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.00000 | 0.01500 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.10 | P | Foreign Exchange Future | 0.53500 | 0.52800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.70 | P | Foreign Exchange Future | 0.13500 | 0.13700 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.35 | P | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 1.03500 | 1.02800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.80 | P | Foreign Exchange Future | 1.23500 | 1.22800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 1.43500 | 1.42800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.50 | P | Foreign Exchange Future | 0.93500 | 0.92800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.45 | P | Foreign Exchange Future | 0.88500 | 0.87800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | \$ / R On 19 March 2012 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 9.50 | P | Foreign Exchange Future | 1.93500 | 1.92800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 9.25 | P | Foreign Exchange Future | 1.68500 | 1.67800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.70 | P | Foreign Exchange Future | 1.13500 | 1.12800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 1.08500 | 1.07800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.75 | P | Foreign Exchange Future | 1.18500 | 1.17800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 9.20 | P | Foreign Exchange Future | 1.63500 | 1.62800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.15 | P | Foreign Exchange Future | 0.58500 | 0.57800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.33500 | 0.32900 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.05 | P | Foreign Exchange Future | 0.48500 | 0.47800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.80 | P | Foreign Exchange Future | 0.23500 | 0.23000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.85 | P | Foreign Exchange Future | 0.28500 | 0.27900 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.63500 | 0.62800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.00 | P | Foreign Exchange Future | 0.43500 | 0.42800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.35 | P | Foreign Exchange Future | 0.78500 | 0.77800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 8.30 | P | Foreign Exchange Future | 0.73500 | 0.72800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00400 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.95 | P | Foreign Exchange Future | 0.38500 | 0.37800 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.00000 | 0.02900 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 6.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 19 March 2012 | 7.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | \$ / R On 19 March 2012 | 7.04 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.64240 | 7.66970 | 215,976 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.46700 | 0.49100 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.43100 | 0.45500 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.50600 | 0.53000 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.11000 | 0.12200 | 20,100 |
| 19/03/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 0.90700 | 0.93400 | 4,850 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.06100 | 0.06900 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.05000 | 0.05700 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.04400 | 0.05000 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.67400 | 0.70000 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.30800 | 0.32800 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.13000 | 0.14200 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.09500 | 0.10500 | 10,000 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.19700 | 0.21400 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.03900 | 0.04500 | 5,000 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.21500 | 0.23200 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.02600 | 0.03000 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.07100 | 0.07900 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.63100 | 0.65600 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.23400 | 0.25200 | 6,700 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.03900 | 0.03600 | 20,100 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.24200 | 0.23200 | 100 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.82900 | 0.80900 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.27300 | 0.26200 | 10,000 |
| 19/03/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.63400 | 1.61000 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.30500 | 0.29400 | 5,000 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.24700 | 1.22500 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.65300 | 0.63500 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.48800 | 0.47200 | 2,000 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.16600 | 0.15800 | 14,000 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.03200 | 0.03000 | 2,000 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 1.15200 | 1.13000 | 132 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 1.05800 | 1.03700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.91900 | 0.89900 | 100 |
| 19/03/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.56800 | 0.55200 | 132 |
| 19/03/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.06400 | 0.06000 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.08900 | 0.08500 | 0 |
| 19/03/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.07500 | 0.07100 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.74460 | 7.77260 | 9,302 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.66100 | 0.68500 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.62500 | 0.64800 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.69900 | 0.72300 | 16,000 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.59000 | 0.61300 | 37,000 |
| 19/03/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.10000 | 0.10800 | 360 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.30300 | 0.31900 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.15300 | 0.16300 | 2,000 |
| 19/03/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.09300 | 0.10000 | 5,500 |
| 19/03/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.18300 | 0.19500 | 2,500 |
| 19/03/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.24600 | 0.26000 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.12800 | 0.13700 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.37700 | 0.39500 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.33200 | 0.32200 | 2,500 |
| 19/03/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.83800 | 0.82200 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.60100 | 0.58700 | 2,000 |
| 19/03/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.18300 | 1.16400 | 1,500 |
| 19/03/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 1.00800 | 0.99000 | 4,000 |
| 19/03/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.54800 | 1.52700 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.45800 | 0.44600 | 360 |
| 19/03/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.45500 | 1.43500 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.10400 | 0.10000 | 9,200 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.14500 | 0.14000 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.13000 | 0.12500 | 0 |
| 19/03/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.11600 | 0.11200 | 0 |
| 19/03/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.84530 | 7.87320 | 10,035 |
| 19/03/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.50800 | 0.52600 | 0 |
| 19/03/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.17700 | 0.18600 | 540 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.39500 | 0.41100 | 300 |
| 19/03/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.48700 | 0.50500 | 0 |
| 19/03/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.53000 | 0.54900 | 0 |
| 19/03/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.33500 | 0.32600 | 0 |
| 19/03/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.55000 | 0.53800 | 540 |
| 19/03/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.39200 | 0.38200 | 0 |
| 19/03/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.43200 | 1.41300 | 0 |
| 19/03/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.36300 | 0.35300 | 0 |
| 19/03/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 7.95780 | 7.98610 | 8,531 |
| 19/03/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.55600 | 0.57400 | 0 |
| 19/03/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.53800 | 0.55500 | 0 |
| 19/03/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.57400 | 0.59200 | 0 |
| 19/03/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.27800 | 0.28800 | 180 |
| 19/03/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.50300 | 0.52000 | 0 |
| 19/03/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.64500 | 0.63400 | 180 |
| 19/03/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.51600 | 0.50600 | 0 |
| 19/03/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.42000 | 1.40200 | 0 |
| 19/03/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.58000 | 0.56900 | 0 |
| 19/03/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.54800 | 0.53800 | 0 |
| 19/03/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.14050 | 8.16710 | 659 |
| 19/03/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.55500 | 0.56800 | 0 |
| 19/03/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.54400 | 0.55700 | 0 |
| 19/03/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.56600 | 0.57900 | 0 |
| 19/03/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.35300 | 1.34000 | 0 |
| 19/03/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.43100 | 1.41800 | 0 |
| 19/03/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.39200 | 1.37900 | 0 |
| 19/03/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.79680 | 8.82230 | 0 |
| 19/03/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.24900 | 1.26600 | 0 |
| 19/03/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.23000 | 1.24700 | 0 |
| 19/03/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.26900 | 1.28600 | 0 |
| 19/03/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.44100 | 1.46000 | 200 |
| 19/03/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.92200 | 0.91400 | 0 |
| 19/03/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.64400 | 0.63800 | 0 |
| 19/03/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.98300 | 0.97500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.95200 | 0.94400 | 0 |
| 19/03/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.87090 | 9.89640 | 0 |
| 19/03/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.82600 | 1.84400 | 0 |
| 19/03/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.80600 | 1.82400 | 0 |
| 19/03/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.84700 | 1.86500 | 0 |
| 19/03/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 1.12600 | 1.11900 | 0 |
| 19/03/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 1.18500 | 1.17800 | 0 |
| 19/03/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 1.15500 | 1.14800 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | | | Foreign Exchange Future | 7.56460 | 7.57210 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.01460 | 0.05051 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.00000 | 0.02899 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | C | Foreign Exchange Future | 0.00000 | 0.00009 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.06460 | 0.08733 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.00000 | 0.01523 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | 8.20 | P | Foreign Exchange Future | 0.63540 | 0.62799 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.03540 | 0.05689 | 0 |
| 19/03/2012 | \$ / R MAXI On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.00000 | 0.02841 | 0 |
| 19/03/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.64240 | 7.66970 | 947 |
| 19/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.07583 | 0.08471 | 0 |
| 19/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.07063 | 0.07908 | 0 |
| 19/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.08151 | 0.09086 | 0 |
| 19/03/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.73911 | 0.72116 | 0 |
| 19/03/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.82823 | 0.80938 | 0 |
| 19/03/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.78343 | 0.76501 | 0 |
| 19/03/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.74460 | 7.77260 | 0 |
| 19/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.39853 | 0.41737 | 0 |
| 19/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.37682 | 0.39509 | 0 |
| 19/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.42145 | 0.44087 | 0 |
| 19/03/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.27725 | 0.26867 | 0 |
| 19/03/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.33262 | 0.32289 | 0 |
| 19/03/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.30433 | 0.29517 | 0 |
| 19/03/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 7.84530 | 7.87300 | 0 |
| 19/03/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.02210 | 0.00000 | 0 |
| 19/03/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.07790 | 0.00000 | 0 |
| 19/03/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.02790 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | | | Foreign Exchange Future | 12.00130 | 11.99890 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.45 | C | Foreign Exchange Future | 0.55100 | 0.55000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.50100 | 0.50000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.40 | C | Foreign Exchange Future | 0.60100 | 0.60000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.55 | C | Foreign Exchange Future | 0.45100 | 0.45100 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.90 | C | Foreign Exchange Future | 0.10100 | 0.12400 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 1.00100 | 0.99900 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.80 | C | Foreign Exchange Future | 0.20100 | 0.21100 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 12.30 | C | Foreign Exchange Future | 0.00000 | 0.00700 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.35 | C | Foreign Exchange Future | 0.65100 | 0.64900 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 1.10100 | 1.09900 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.70 | C | Foreign Exchange Future | 0.30100 | 0.30400 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.90100 | 0.89900 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 12.00 | C | Foreign Exchange Future | 0.00100 | 0.05400 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.95 | C | Foreign Exchange Future | 0.05100 | 0.08700 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 13.55 | P | Foreign Exchange Future | 1.54900 | 1.55100 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 12.55 | P | Foreign Exchange Future | 0.54900 | 0.55300 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 12.85 | P | Foreign Exchange Future | 0.84900 | 0.85100 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.95 | P | Foreign Exchange Future | 0.00000 | 0.03800 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 12.00 | P | Foreign Exchange Future | 0.00000 | 0.05500 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.70 | P | Foreign Exchange Future | 0.00000 | 0.00500 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 12.30 | P | Foreign Exchange Future | 0.29900 | 0.30800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | £ / R On 19 March 2012 | 11.80 | P | Foreign Exchange Future | 0.00000 | 0.01200 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.90 | P | Foreign Exchange Future | 0.00000 | 0.02500 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.55 | P | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | £ / R On 19 March 2012 | 11.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.13200 | 12.14620 | 56,739 |
| 19/03/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.47400 | 0.48800 | 0 |
| 19/03/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.44500 | 0.45900 | 0 |
| 19/03/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.50500 | 0.51900 | 0 |
| 19/03/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.20200 | 0.21300 | 24,000 |
| 19/03/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.07300 | 1.08800 | 0 |
| 19/03/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.04100 | 0.04200 | 24,000 |
| 19/03/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.57000 | 0.56700 | 0 |
| 19/03/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.17300 | 0.17300 | 0 |
| 19/03/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.21300 | 0.21300 | 0 |
| 19/03/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.19200 | 0.19200 | 0 |
| 19/03/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.28520 | 12.30040 | 1,000 |
| 19/03/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.21100 | 0.21800 | 0 |
| 19/03/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.20300 | 0.21100 | 0 |
| 19/03/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.21800 | 0.22600 | 0 |
| 19/03/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.05800 | 1.07300 | 0 |
| 19/03/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.12300 | 0.12300 | 6,000 |
| 19/03/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 1.33300 | 1.32600 | 0 |
| 19/03/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 1.41800 | 1.41100 | 0 |
| 19/03/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 1.37600 | 1.36800 | 0 |
| 19/03/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 12.43540 | 12.45000 | 0 |
| 19/03/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 0.03500 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.06500 | 0.00000 | 0 |
| 19/03/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.01500 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | ¥ / R On 19 March 2012 | | | Foreign Exchange Future | 0.09063 | 0.09080 | 0 |
| 19/03/2012 | ¥ / R On 19 March 2012 | 0.09 | C | Foreign Exchange Future | 0.00064 | 0.00102 | 0 |
| 19/03/2012 | ¥ / R On 19 March 2012 | 0.08 | C | Foreign Exchange Future | 0.01064 | 0.01080 | 0 |
| 19/03/2012 | ¥ / R On 19 March 2012 | 0.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | ¥ / R On 19 March 2012 | 0.10 | P | Foreign Exchange Future | 0.00937 | 0.00920 | 0 |
| 19/03/2012 | ¥ / R On 19 March 2012 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00000 | 0 |
| 19/03/2012 | ¥ / R On 19 March 2012 | 0.09 | P | Foreign Exchange Future | 0.00001 | 0.00022 | 0 |
| 19/03/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09180 | 0.09210 | 3,351 |
| 19/03/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00035 | 0.00040 | 0 |
| 19/03/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00010 | 0.00012 | 0 |
| 19/03/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00134 | 0.00147 | 0 |
| 19/03/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00754 | 0.00737 | 0 |
| 19/03/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02630 | 0.02602 | 0 |
| 19/03/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01655 | 0.01630 | 0 |
| 19/03/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09310 | 0.09340 | 0 |
| 19/03/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00493 | 0.00514 | 0 |
| 19/03/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00216 | 0.00228 | 0 |
| 19/03/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01118 | 0.01146 | 0 |
| 19/03/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00108 | 0.00106 | 0 |
| 19/03/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.01206 | 0.01188 | 0 |
| 19/03/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00483 | 0.00474 | 0 |
| 19/03/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.09450 | 0.09300 | 0 |
| 19/03/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.00110 | 0.00000 | 0 |
| 19/03/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.01110 | 0.00000 | 0 |
| 19/03/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00890 | 0.00000 | 0 |
| 19/03/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | | | Foreign Exchange Future | 9.95150 | 9.97650 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.10 | C | Foreign Exchange Future | 0.00000 | 0.01100 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.15 | C | Foreign Exchange Future | 0.00000 | 0.00600 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.05 | C | Foreign Exchange Future | 0.00000 | 0.01900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | € / R On 19 March 2012 | 9.05 | C | Foreign Exchange Future | 0.90200 | 0.92700 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.25 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.80 | C | Foreign Exchange Future | 0.15200 | 0.18100 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.00 | C | Foreign Exchange Future | 0.95200 | 0.97700 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.90 | C | Foreign Exchange Future | 0.05200 | 0.09200 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.55 | C | Foreign Exchange Future | 0.40200 | 0.42700 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.95 | C | Foreign Exchange Future | 0.00200 | 0.05500 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.00 | C | Foreign Exchange Future | 0.00000 | 0.03300 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.00 | P | Foreign Exchange Future | 0.04900 | 0.05700 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.95 | P | Foreign Exchange Future | 0.00100 | 0.02900 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.60 | P | Foreign Exchange Future | 1.64900 | 1.62400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.80 | P | Foreign Exchange Future | 0.84900 | 0.82400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.00 | P | Foreign Exchange Future | 1.04900 | 1.02400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.30 | P | Foreign Exchange Future | 1.34900 | 1.32400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.95 | P | Foreign Exchange Future | 0.99900 | 0.97400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.75 | P | Foreign Exchange Future | 1.79900 | 1.77400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.90 | P | Foreign Exchange Future | 0.94900 | 0.92400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.50 | P | Foreign Exchange Future | 1.54900 | 1.52400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 11.10 | P | Foreign Exchange Future | 1.14900 | 1.12400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.30 | P | Foreign Exchange Future | 0.34900 | 0.32500 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.75 | P | Foreign Exchange Future | 0.79900 | 0.77400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | € / R On 19 March 2012 | 10.60 | P | Foreign Exchange Future | 0.64900 | 0.62400 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.90 | P | Foreign Exchange Future | 0.00100 | 0.01600 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.80 | P | Foreign Exchange Future | 0.00100 | 0.00500 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.25 | P | Foreign Exchange Future | 0.29900 | 0.27600 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.05 | P | Foreign Exchange Future | 0.09900 | 0.09300 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.15 | P | Foreign Exchange Future | 0.19900 | 0.18000 | 0 |
| 19/03/2012 | € / R On 19 March 2012 | 10.10 | P | Foreign Exchange Future | 0.14900 | 0.13500 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.09760 | 10.10990 | 45,950 |
| 19/03/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.15200 | 0.16100 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.14000 | 0.14800 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.11800 | 0.12500 | 15,360 |
| 19/03/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.39000 | 0.40200 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.27700 | 0.28800 | 5,120 |
| 19/03/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.16600 | 0.17400 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.18000 | 0.18900 | 1,000 |
| 19/03/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.42200 | 0.43400 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.56600 | 0.57900 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.69200 | 0.70500 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.04400 | 0.04500 | 15,360 |
| 19/03/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.06800 | 0.06900 | 1,000 |
| 19/03/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.12400 | 0.12400 | 1,000 |
| 19/03/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.41800 | 0.41400 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.38200 | 0.37900 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.57000 | 0.56500 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.14200 | 0.14200 | 5,120 |
| 19/03/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.22900 | 0.22800 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.49200 | 0.48800 | 0 |
| 19/03/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.45400 | 0.45100 | 0 |
| 19/03/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.23930 | 10.25170 | 1,250 |
| 19/03/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.24100 | 0.24900 | 0 |
| 19/03/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.22600 | 0.23400 | 0 |
| 19/03/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.88400 | 0.89700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.25700 | 0.26500 | 0 |
| 19/03/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.69300 | 0.68900 | 0 |
| 19/03/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.09500 | 0.09500 | 10,200 |
| 19/03/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.76200 | 0.75800 | 0 |
| 19/03/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.72700 | 0.72300 | 0 |
| 19/03/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.37960 | 10.39000 | 8,000 |
| 19/03/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.04000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.06000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.01000 | 0.00000 | 0 |
| 19/03/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.63890 | 10.64540 | 500 |
| 19/03/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.53000 | 0.53500 | 0 |
| 19/03/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.51900 | 0.52300 | 0 |
| 19/03/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.54200 | 0.54700 | 0 |
| 19/03/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.34600 | 1.34500 | 0 |
| 19/03/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.42300 | 1.42100 | 0 |
| 19/03/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.38400 | 1.38300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | | | Foreign Exchange Future | 7.99560 | 8.01280 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | C | Foreign Exchange Future | 0.74600 | 0.76300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | C | Foreign Exchange Future | 0.69600 | 0.71300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | C | Foreign Exchange Future | 0.79600 | 0.81300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | C | Foreign Exchange Future | 0.59600 | 0.61300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | C | Foreign Exchange Future | 1.04600 | 1.06300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | C | Foreign Exchange Future | 0.24600 | 0.26400 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | C | Foreign Exchange Future | 0.54600 | 0.56300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | C | Foreign Exchange Future | 0.99600 | 1.01300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | C | Foreign Exchange Future | 0.09600 | 0.11900 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | C | Foreign Exchange Future | 1.79600 | 1.81300 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00600 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 19 March 2012 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.01400 | 8.03450 | 22,875 |
| 19/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.42000 | 0.43900 | 0 |
| 19/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.46100 | 0.48000 | 0 |
| 19/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.38200 | 0.40000 | 0 |
| 19/03/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.06800 | 0.06600 | 0 |
| 19/03/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.04700 | 0.04600 | 0 |
| 19/03/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05600 | 0.05500 | 0 |
| 19/03/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.04110 | 8.06160 | 2,636 |
| 19/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.21000 | 0.22100 | 0 |
| 19/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.19400 | 0.20500 | 0 |
| 19/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.22600 | 0.23800 | 0 |
| 19/03/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.37100 | 0.36300 | 0 |
| 19/03/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.43900 | 0.43000 | 0 |
| 19/03/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.40500 | 0.39600 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.06900 | 8.08900 | 100 |
| 19/03/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.03000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.07000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.02000 | 0.00000 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.11250 | 9.12320 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.08300 | 2.09300 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.04400 | 2.05400 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.12600 | 2.13500 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.26400 | 0.26200 | 0 |
| 19/03/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.28200 | 0.28100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.27100 | 0.27000 | 0 |
| 19/03/2012 | CAD/ R On 19 March 2012 | | | Foreign Exchange Future | 7.63300 | 7.63650 | 0 |
| 19/03/2012 | CAD/ R On 19 March 2012 | 7.55 | C | Foreign Exchange Future | 0.08300 | 0.09100 | 0 |
| 19/03/2012 | CAD/ R On 19 March 2012 | 7.60 | C | Foreign Exchange Future | 0.03300 | 0.05000 | 0 |
| 19/03/2012 | CAD/ R On 19 March 2012 | 7.50 | C | Foreign Exchange Future | 0.13300 | 0.13800 | 0 |
| 19/03/2012 | CAD/ R On 19 March 2012 | 7.50 | P | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 19/03/2012 | CAD/ R On 19 March 2012 | 7.60 | P | Foreign Exchange Future | 0.00000 | 0.01400 | 0 |
| 19/03/2012 | CAD/ R On 19 March 2012 | 7.55 | P | Foreign Exchange Future | 0.00000 | 0.00500 | 0 |
| 19/03/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.70090 | 7.72030 | 10 |
| 19/03/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.06200 | 0.06900 | 0 |
| 19/03/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07000 | 0.07800 | 0 |
| 19/03/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.05500 | 0.06200 | 0 |
| 19/03/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.55400 | 0.54200 | 0 |
| 19/03/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.46900 | 0.45800 | 0 |
| 19/03/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.51100 | 0.49900 | 0 |
| 19/03/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.78700 | 7.80630 | 0 |
| 19/03/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.33400 | 0.34700 | 0 |
| 19/03/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.28700 | 0.30000 | 0 |
| 19/03/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.38100 | 0.39500 | 0 |
| 19/03/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.25300 | 0.24700 | 0 |
| 19/03/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.25900 | 0.25200 | 0 |
| 19/03/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.25600 | 0.24900 | 0 |
| 19/03/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 7.87000 | 7.80400 | 0 |
| 19/03/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.06600 | 0.00000 | 0 |
| 19/03/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.11600 | 0.00000 | 0 |
| 19/03/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.01600 | 0.00000 | 0 |
| 19/03/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | CF CANDO CAAN On 30 March 2012 | | | Can-Do Future | 0.00470 | 0.01010 | 0 |
| 19/03/2012 | CF CANDO CAAO On 30 March 2012 | | | Can-Do Future | 0.22130 | 0.21240 | 100,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | CF CANDO CAAX On 30 March 2012 | | | Can-Do Future | 0.00760 | 0.00820 | 12,500 |
| 19/03/2012 | CF CANDO CAAY On 30 April 2012 | | | Can-Do Future | 0.03650 | 0.03090 | 12,500 |
| 19/03/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.07320 | 0.06800 | 5,670 |
| 19/03/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.10200 | 0.10040 | 8,000 |
| 19/03/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.10300 | 0.10290 | 8,000 |
| 19/03/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.00000 | 0.08230 | 16,000 |
| 19/03/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.03910 | 0.04120 | 16,000 |
| 19/03/2012 | CHF / R On 19 March 2012 | | | Foreign Exchange Future | 8.24600 | 8.26880 | 0 |
| 19/03/2012 | CHF / R On 19 March 2012 | 8.60 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | CHF / R On 19 March 2012 | 8.65 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 19/03/2012 | CHF / R On 19 March 2012 | 8.55 | C | Foreign Exchange Future | 0.00000 | 0.00200 | 0 |
| 19/03/2012 | CHF / R On 19 March 2012 | 8.55 | P | Foreign Exchange Future | 0.30400 | 0.28300 | 0 |
| 19/03/2012 | CHF / R On 19 March 2012 | 8.65 | P | Foreign Exchange Future | 0.40400 | 0.38200 | 0 |
| 19/03/2012 | CHF / R On 19 March 2012 | 8.60 | P | Foreign Exchange Future | 0.35400 | 0.33200 | 0 |
| 19/03/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.37390 | 8.38330 | 28,336 |
| 19/03/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.07700 | 0.08200 | 0 |
| 19/03/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.08300 | 0.08900 | 0 |
| 19/03/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07100 | 0.07600 | 0 |
| 19/03/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.84700 | 0.84300 | 0 |
| 19/03/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.75900 | 0.75600 | 0 |
| 19/03/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.80300 | 0.79900 | 0 |
| 19/03/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.49610 | 8.50560 | 50 |
| 19/03/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.29700 | 0.30400 | 0 |
| 19/03/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.28200 | 0.28900 | 0 |
| 19/03/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.31200 | 0.32000 | 0 |
| 19/03/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.51600 | 0.51400 | 0 |
| 19/03/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.58600 | 0.58300 | 0 |
| 19/03/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.55100 | 0.54800 | 0 |
| 19/03/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.61730 | 8.50600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.11200 | 0.00000 | 0 |
| 19/03/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.16200 | 0.00000 | 0 |
| 19/03/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.06200 | 0.00000 | 0 |
| 19/03/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | NZ\$ / R On 19 March 2012 | | | Foreign Exchange Future | 6.24130 | 6.23670 | 0 |
| 19/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | C | Foreign Exchange Future | 0.00000 | 0.01700 | 0 |
| 19/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | C | Foreign Exchange Future | 0.00000 | 0.01400 | 0 |
| 19/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | C | Foreign Exchange Future | 0.00000 | 0.01900 | 0 |
| 19/03/2012 | NZ\$ / R On 19 March 2012 | 6.27 | P | Foreign Exchange Future | 0.03200 | 0.05600 | 0 |
| 19/03/2012 | NZ\$ / R On 19 March 2012 | 6.29 | P | Foreign Exchange Future | 0.05200 | 0.07100 | 0 |
| 19/03/2012 | NZ\$ / R On 19 March 2012 | 6.28 | P | Foreign Exchange Future | 0.04200 | 0.06400 | 0 |
| 19/03/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.28070 | 6.29240 | 0 |
| 19/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.12200 | 0.13000 | 0 |
| 19/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.10300 | 0.11000 | 0 |
| 19/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.14800 | 0.15700 | 0 |
| 19/03/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.11700 | 0.11500 | 0 |
| 19/03/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.17200 | 0.16800 | 0 |
| 19/03/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.14100 | 0.13800 | 0 |
| 19/03/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.32590 | 6.33730 | 0 |
| 19/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.27200 | 0.28100 | 0 |
| 19/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.30100 | 0.31000 | 0 |
| 19/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.24500 | 0.25300 | 0 |
| 19/03/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.21200 | 0.20900 | 0 |
| 19/03/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.16800 | 0.16600 | 0 |
| 19/03/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.18900 | 0.18700 | 0 |
| 19/03/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.36780 | 6.33700 | 0 |
| 19/03/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.03100 | 0.00000 | 0 |
| 19/03/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.08100 | 0.00000 | 0 |
| 19/03/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/03/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.02000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 19/03/2012 | PULA / R On 19 March 2012 | | | Foreign Exchange Future | 1.10710 | 1.10280 | 0 |
| 19/03/2012 | PULA / R On 19 March 2012 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 19/03/2012 | PULA / R On 19 March 2012 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | PULA / R On 19 March 2012 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 19/03/2012 | PULA / R On 19 March 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | PULA / R On 19 March 2012 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 19/03/2012 | PULA / R On 19 March 2012 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | YUAN/R On 19 March 2012 | | | Foreign Exchange Future | 1.19660 | 1.19760 | 0 |
| 19/03/2012 | YUAN/R On 19 March 2012 | 1.20 | C | Foreign Exchange Future | 0.00000 | 0.00560 | 0 |
| 19/03/2012 | YUAN/R On 19 March 2012 | 1.15 | C | Foreign Exchange Future | 0.04660 | 0.04780 | 0 |
| 19/03/2012 | YUAN/R On 19 March 2012 | 1.25 | C | Foreign Exchange Future | 0.00000 | 0.00020 | 0 |
| 19/03/2012 | YUAN/R On 19 March 2012 | 1.25 | P | Foreign Exchange Future | 0.05340 | 0.05260 | 0 |
| 19/03/2012 | YUAN/R On 19 March 2012 | 1.15 | P | Foreign Exchange Future | 0.00000 | 0.00020 | 0 |
| 19/03/2012 | YUAN/R On 19 March 2012 | 1.20 | P | Foreign Exchange Future | 0.00340 | 0.00800 | 0 |
| 19/03/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.20730 | 1.21170 | 0 |
| 19/03/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.07120 | 0.07500 | 0 |
| 19/03/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.11180 | 0.11600 | 0 |
| 19/03/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04110 | 0.04410 | 0 |
| 19/03/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.03380 | 0.03240 | 0 |
| 19/03/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00450 | 0.00430 | 0 |
| 19/03/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.01390 | 0.01330 | 0 |
| 19/03/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.22310 | 1.22800 | 0 |
| 19/03/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.06250 | 0.06570 | 0 |
| 19/03/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04360 | 0.04620 | 0 |
| 19/03/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.08980 | 0.09360 | 0 |
| 19/03/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.02750 | 0.02640 | 0 |
| 19/03/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.08130 | 0.07900 | 0 |
| 19/03/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.05020 | 0.04850 | 0 |
| 19/03/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.23850 | 1.22800 | 0 |
| 19/03/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.01050 | 0.00000 | 0 |
| 19/03/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 19/03/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.06050 | 0.00000 | 0 |
| 19/03/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/03/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.03950 | 0.00000 | 0 |
| 19/03/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| Future Open Interest | | | | | | | 594,917.00 |
| Option Open Interest | | | | | | | 293,234.00 |
| Grand Total | | | | | | | 888,151.00 |