



Currency Futures & Options Monthly Statistics

From: 02/05/2012 To: 21/05/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.80030 | 7.80320 | 238,653 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.56000 | 0.56500 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.51300 | 0.51800 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.60800 | 0.61200 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.06200 | 0.06700 | 20,100 |
| 02/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.05100 | 1.05500 | 4,850 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.02200 | 0.02500 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.80300 | 0.80700 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.33800 | 0.34400 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.08300 | 0.08800 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.04700 | 0.05100 | 10,000 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.23100 | 0.23700 | 6,700 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.75400 | 0.75700 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 5,000 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.20000 | 0.20700 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.17300 | 0.17900 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.62800 | 0.62800 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.12300 | 0.12600 | 5,000 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.06000 | 1.05900 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.10000 | 0.10400 | 10,000 |
| 02/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.45400 | 1.45300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 20,100 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.08100 | 0.08400 | 100 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.44700 | 0.44800 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.28300 | 0.28500 | 2,000 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.03800 | 0.04100 | 12,000 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 2,000 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.96300 | 0.96100 | 132 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.86600 | 0.86500 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.72200 | 0.72200 | 100 |
| 02/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.36200 | 0.36400 | 132 |
| 02/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 02/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.90400 | 7.90690 | 28,914 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.74900 | 0.75300 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.70600 | 0.71100 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.79200 | 0.79700 | 16,000 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.66500 | 0.66900 | 37,000 |
| 02/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.07100 | 0.07400 | 360 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.29200 | 0.29600 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.58500 | 0.58900 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.15200 | 0.15600 | 2,500 |
| 02/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.22300 | 0.22700 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.50900 | 0.51300 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.12000 | 0.12400 | 2,000 |
| 02/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.06400 | 0.06700 | 5,500 |
| 02/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.09600 | 0.10000 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.38800 | 0.39200 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.18400 | 0.18500 | 2,500 |
| 02/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.64800 | 0.64900 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.99200 | 0.99300 | 1,500 |
| 02/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.81600 | 0.81700 | 4,000 |
| 02/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.36000 | 1.36000 | 0 |

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|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.10500 | 0.10600 | 246 |
| 02/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.41900 | 0.42000 | 2,000 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.08100 | 0.08200 | 8,000 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.28800 | 0.28900 | 360 |
| 02/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.26700 | 1.26700 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.03800 | 0.04000 | 9,200 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.06100 | 0.06200 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.05200 | 0.05400 | 0 |
| 02/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.04500 | 0.04600 | 0 |
| 02/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.00600 | 8.00910 | 22,316 |
| 02/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.53300 | 0.53500 | 0 |
| 02/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.50800 | 0.51000 | 0 |
| 02/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.15400 | 0.15700 | 540 |
| 02/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.56000 | 0.56200 | 0 |
| 02/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.39700 | 0.40000 | 300 |
| 02/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.24800 | 1.24800 | 0 |
| 02/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.20400 | 0.20300 | 0 |
| 02/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.39100 | 0.39100 | 540 |
| 02/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.25200 | 0.25100 | 0 |
| 02/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.22700 | 0.22600 | 0 |
| 02/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.11720 | 8.12060 | 8,623 |
| 02/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.55600 | 0.55700 | 0 |
| 02/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.53500 | 0.53700 | 0 |
| 02/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.57700 | 0.57900 | 0 |
| 02/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.25000 | 0.25300 | 180 |
| 02/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.49700 | 0.49900 | 0 |
| 02/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.48000 | 0.47800 | 180 |
| 02/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.36000 | 0.35800 | 0 |
| 02/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.23300 | 1.23200 | 0 |
| 02/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.41800 | 0.41600 | 0 |
| 02/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.38900 | 0.38600 | 0 |
| 02/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.32060 | 8.32300 | 659 |
| 02/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.51900 | 0.52000 | 0 |
| 02/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.50700 | 0.50800 | 0 |

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|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.53100 | 0.53200 | 0 |
| 02/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.13800 | 1.13700 | 0 |
| 02/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.21400 | 1.21300 | 0 |
| 02/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.17600 | 1.17500 | 0 |
| 02/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.00040 | 9.00230 | 0 |
| 02/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.24300 | 1.23900 | 0 |
| 02/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.22400 | 1.22100 | 0 |
| 02/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.46600 | 1.46100 | 200 |
| 02/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.26200 | 1.25800 | 0 |
| 02/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.71200 | 0.70600 | 0 |
| 02/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.46600 | 0.45900 | 0 |
| 02/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.77400 | 0.76900 | 0 |
| 02/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.74300 | 0.73700 | 0 |
| 02/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.07450 | 10.07640 | 0 |
| 02/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.80700 | 1.80500 | 0 |
| 02/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.78500 | 1.78300 | 0 |
| 02/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.83000 | 1.82800 | 0 |
| 02/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.90600 | 0.90200 | 0 |
| 02/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.96100 | 0.95700 | 0 |
| 02/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.93300 | 0.92900 | 0 |
| 02/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.80030 | 7.80320 | 768 |
| 02/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.03201 | 0.03517 | 0 |
| 02/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.02833 | 0.03128 | 0 |
| 02/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.03628 | 0.03965 | 0 |
| 02/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.53598 | 0.53645 | 0 |
| 02/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.62803 | 0.62808 | 0 |
| 02/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.58171 | 0.58197 | 0 |
| 02/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.90400 | 7.90690 | 2 |
| 02/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.41562 | 0.41997 | 0 |
| 02/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.38779 | 0.39210 | 0 |
| 02/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.44504 | 0.44942 | 0 |
| 02/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.14144 | 0.14292 | 0 |
| 02/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.18419 | 0.18560 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.16202 | 0.16347 | 0 |
| 02/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.00600 | 8.00910 | 2 |
| 02/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.44942 | 0.45195 | 0 |
| 02/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.42781 | 0.43053 | 0 |
| 02/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.47218 | 0.47453 | 0 |
| 02/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.28938 | 0.28863 | 0 |
| 02/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.34501 | 0.34463 | 0 |
| 02/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.31662 | 0.31605 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.63770 | 12.67050 | 63,388 |
| 02/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.80900 | 0.84200 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.76200 | 0.79400 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.85700 | 0.89000 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.54200 | 1.57500 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.28800 | 0.31300 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 24,000 |
| 02/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.15000 | 0.14300 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.02400 | 0.02400 | 0 |
| 02/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.02100 | 0.02200 | 0 |
| 02/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.79880 | 12.83160 | 2,223 |
| 02/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.21200 | 0.22100 | 24,000 |
| 02/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.48600 | 1.51800 | 0 |
| 02/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.20200 | 0.21100 | 0 |
| 02/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.22300 | 0.23200 | 0 |
| 02/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.82400 | 0.80000 | 0 |
| 02/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.90300 | 0.87900 | 0 |
| 02/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.03700 | 0.03600 | 6,000 |
| 02/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.86300 | 0.83900 | 0 |
| 02/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 12.95550 | 12.98840 | 0 |
| 02/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 0.81000 | 0.82900 | 0 |
| 02/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 0.78200 | 0.80100 | 0 |
| 02/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 0.83900 | 0.85800 | 0 |
| 02/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.28400 | 0.27000 | 0 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.32700 | 0.31300 | 0 |
| 02/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.30500 | 0.29100 | 0 |
| 02/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09730 | 0.09770 | 3,849 |
| 02/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00028 | 0.00030 | 0 |
| 02/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00003 | 0.00003 | 0 |
| 02/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00218 | 0.00232 | 0 |
| 02/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00288 | 0.00262 | 0 |
| 02/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02073 | 0.02033 | 0 |
| 02/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01098 | 0.01060 | 0 |
| 02/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09870 | 0.09910 | 0 |
| 02/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00734 | 0.00771 | 0 |
| 02/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00262 | 0.00284 | 0 |
| 02/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01589 | 0.01629 | 0 |
| 02/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00019 | 0.00019 | 0 |
| 02/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00692 | 0.00674 | 0 |
| 02/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00164 | 0.00161 | 0 |
| 02/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10010 | 0.10050 | 0 |
| 02/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.00906 | 0.00945 | 0 |
| 02/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.01711 | 0.01752 | 0 |
| 02/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00427 | 0.00455 | 0 |
| 02/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00757 | 0.00745 | 0 |
| 02/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00041 | 0.00042 | 0 |
| 02/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00236 | 0.00235 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.26400 | 10.32840 | 45,866 |
| 02/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.10200 | 0.13700 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.08800 | 0.12000 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.06500 | 0.09100 | 15,360 |
| 02/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.43900 | 0.50100 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.28100 | 0.33800 | 5,120 |
| 02/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.11900 | 0.15600 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.13700 | 0.18100 | 1,000 |
| 02/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.48300 | 0.54700 | 0 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.67200 | 0.73800 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.81900 | 0.88400 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 15,360 |
| 02/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 1,000 |
| 02/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 1,000 |
| 02/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.20500 | 0.17800 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.17300 | 0.15300 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.35100 | 0.31300 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.02500 | 0.02300 | 5,120 |
| 02/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.06700 | 0.06000 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.27400 | 0.24200 | 0 |
| 02/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.23800 | 0.20900 | 0 |
| 02/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.40800 | 10.47390 | 8,381 |
| 02/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.20200 | 0.25400 | 0 |
| 02/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.18500 | 0.23600 | 0 |
| 02/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.21900 | 0.27400 | 0 |
| 02/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.98100 | 1.06200 | 0 |
| 02/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.71900 | 0.79100 | 0 |
| 02/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.06100 | 0.06700 | 1,625 |
| 02/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.02300 | 0.03800 | 10,200 |
| 02/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.48700 | 0.47600 | 0 |
| 02/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.55300 | 0.53800 | 0 |
| 02/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.52000 | 0.50600 | 0 |
| 02/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.55370 | 10.62120 | 12,000 |
| 02/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.49500 | 0.55700 | 0 |
| 02/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.52000 | 0.58300 | 0 |
| 02/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.47200 | 0.53200 | 0 |
| 02/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.35800 | 0.35100 | 0 |
| 02/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.30600 | 0.30200 | 0 |
| 02/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.33100 | 0.32600 | 0 |
| 02/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.95200 | 11.02110 | 500 |
| 02/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.57600 | 0.61900 | 0 |
| 02/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.56300 | 0.60400 | 0 |
| 02/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.59100 | 0.63300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.08200 | 1.05500 | 0 |
| 02/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.15400 | 1.12600 | 0 |
| 02/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.11700 | 1.09100 | 0 |
| 02/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.00150 | 8.08680 | 22,609 |
| 02/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.36500 | 0.44700 | 0 |
| 02/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.41100 | 0.49500 | 0 |
| 02/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.32100 | 0.39900 | 0 |
| 02/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.02000 | 0.01200 | 0 |
| 02/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 02/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.01400 | 0.01000 | 0 |
| 02/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.03950 | 8.12220 | 2,661 |
| 02/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.15500 | 0.18500 | 0 |
| 02/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.14000 | 0.16800 | 0 |
| 02/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.17000 | 0.20400 | 0 |
| 02/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.31700 | 0.26800 | 0 |
| 02/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.38700 | 0.33200 | 0 |
| 02/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.35200 | 0.29900 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.08290 | 8.16270 | 100 |
| 02/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.30400 | 0.34400 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.32700 | 0.36900 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.28400 | 0.32000 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.34000 | 0.29700 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.28300 | 0.24600 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.31000 | 0.27100 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.28150 | 9.32370 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.21900 | 2.25900 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.17600 | 2.21600 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.26300 | 2.30300 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.23200 | 0.22900 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.24500 | 0.24200 | 0 |
| 02/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.23800 | 0.23500 | 0 |
| 02/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.87580 | 7.89390 | 10 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.03200 | 0.03400 | 0 |
| 02/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.02600 | 0.02800 | 0 |
| 02/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.04000 | 0.04300 | 0 |
| 02/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.26400 | 0.24900 | 0 |
| 02/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.35000 | 0.33400 | 0 |
| 02/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.30600 | 0.29000 | 0 |
| 02/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.96250 | 7.98070 | 0 |
| 02/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.34700 | 0.36100 | 0 |
| 02/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.31300 | 0.32700 | 0 |
| 02/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.38200 | 0.39600 | 0 |
| 02/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.07800 | 0.07400 | 0 |
| 02/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.10900 | 0.10500 | 0 |
| 02/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.09300 | 0.08900 | 0 |
| 02/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.04630 | 8.06340 | 0 |
| 02/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.40100 | 0.41300 | 0 |
| 02/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.43300 | 0.44500 | 0 |
| 02/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.37200 | 0.38300 | 0 |
| 02/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.17900 | 0.17300 | 0 |
| 02/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.14000 | 0.13500 | 0 |
| 02/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.15800 | 0.15300 | 0 |
| 02/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.06990 | 0.07370 | 5,670 |
| 02/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.32720 | 0.31410 | 8,000 |
| 02/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00480 | 0.00520 | 8,000 |
| 02/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.17220 | 0.16600 | 0 |
| 02/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00100 | 0.00120 | 16,000 |
| 02/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.54190 | 8.59890 | 31,654 |
| 02/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.02800 | 0.04100 | 0 |
| 02/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.02400 | 0.03500 | 0 |
| 02/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.03300 | 0.04600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.54100 | 0.49700 | 0 |
| 02/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.63200 | 0.58600 | 0 |
| 02/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.58600 | 0.54200 | 0 |
| 02/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.66770 | 8.72590 | 50 |
| 02/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.27200 | 0.30700 | 0 |
| 02/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.25500 | 0.28800 | 0 |
| 02/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.29100 | 0.32800 | 0 |
| 02/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.32300 | 0.30200 | 0 |
| 02/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.38700 | 0.36200 | 0 |
| 02/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.35400 | 0.33100 | 0 |
| 02/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.79430 | 8.85330 | 0 |
| 02/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.55200 | 0.59200 | 0 |
| 02/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.57900 | 0.62000 | 0 |
| 02/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.52700 | 0.56500 | 0 |
| 02/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.28800 | 0.26700 | 0 |
| 02/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.24000 | 0.22200 | 0 |
| 02/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.26300 | 0.24400 | 0 |
| 02/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.30130 | 6.36690 | 0 |
| 02/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.08500 | 0.12300 | 0 |
| 02/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.11200 | 0.15700 | 0 |
| 02/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.06500 | 0.09300 | 0 |
| 02/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.11400 | 0.07600 | 0 |
| 02/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.06100 | 0.04000 | 0 |
| 02/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.08400 | 0.05600 | 0 |
| 02/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.35980 | 6.42570 | 0 |
| 02/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.23800 | 0.28400 | 0 |
| 02/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.20900 | 0.25200 | 0 |
| 02/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.26900 | 0.31800 | 0 |
| 02/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.10200 | 0.08500 | 0 |
| 02/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.14200 | 0.11900 | 0 |
| 02/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.12100 | 0.10100 | 0 |
| 02/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.40620 | 6.47230 | 0 |
| 02/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.28700 | 0.32600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.26200 | 0.29900 | 0 |
| 02/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.31400 | 0.35500 | 0 |
| 02/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.19500 | 0.17000 | 0 |
| 02/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.24300 | 0.21400 | 0 |
| 02/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.21800 | 0.19100 | 0 |
| 02/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.23510 | 1.23510 | 0 |
| 02/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.08670 | 0.08690 | 0 |
| 02/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04430 | 0.04500 | 0 |
| 02/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.13560 | 0.13570 | 0 |
| 02/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00050 | 0.00060 | 0 |
| 02/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00920 | 0.00990 | 0 |
| 02/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00160 | 0.00180 | 0 |
| 02/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.24990 | 1.24980 | 0 |
| 02/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.06610 | 0.06650 | 0 |
| 02/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04220 | 0.04270 | 0 |
| 02/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.10060 | 0.10090 | 0 |
| 02/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.01150 | 0.01190 | 0 |
| 02/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.05310 | 0.05370 | 0 |
| 02/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.02700 | 0.02750 | 0 |
| 02/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.26500 | 1.26480 | 0 |
| 02/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.08060 | 0.08050 | 0 |
| 02/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.05860 | 0.05860 | 0 |
| 02/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.11070 | 0.11060 | 0 |
| 02/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.02370 | 0.02380 | 0 |
| 02/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.07160 | 0.07180 | 0 |
| 02/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.04360 | 0.04370 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.77390 | 7.80030 | 240,502 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.53500 | 0.56000 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.48800 | 0.51300 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.58200 | 0.60800 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.05700 | 0.06200 | 20,100 |
| 03/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.02500 | 1.05100 | 4,850 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.02100 | 0.02200 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.77700 | 0.80300 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.31700 | 0.33800 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.21300 | 0.23100 | 6,700 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.72800 | 0.75400 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.15800 | 0.17300 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.02600 | 0.02800 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.07500 | 0.08300 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.04300 | 0.04700 | 10,000 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.01000 | 0.01000 | 5,000 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.18400 | 0.20000 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.11000 | 0.10000 | 10,000 |
| 03/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.48000 | 1.45400 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.46900 | 0.44700 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.30100 | 0.28300 | 2,000 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.65200 | 0.62800 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.13400 | 0.12300 | 5,000 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 1.08600 | 1.06000 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 20,100 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.08900 | 0.08100 | 100 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.04300 | 0.03800 | 12,000 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 2,000 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.98800 | 0.96300 | 132 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.89100 | 0.86600 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.74700 | 0.72200 | 100 |
| 03/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.38300 | 0.36200 | 132 |
| 03/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 03/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.87730 | 7.90400 | 30,276 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.72300 | 0.74900 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.68100 | 0.70600 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.76600 | 0.79200 | 16,000 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.64000 | 0.66500 | 37,000 |
| 03/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.06600 | 0.07100 | 360 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.27800 | 0.29200 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.11300 | 0.12000 | 2,000 |
| 03/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.06000 | 0.06400 | 5,500 |
| 03/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.09100 | 0.09600 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.37000 | 0.38800 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.56100 | 0.58500 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.14400 | 0.15200 | 2,500 |
| 03/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.21200 | 0.22300 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.48700 | 0.50900 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.11000 | 0.10500 | 246 |
| 03/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.43500 | 0.41900 | 2,000 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.08400 | 0.08100 | 8,000 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.19300 | 0.18400 | 2,500 |
| 03/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.66700 | 0.64800 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 1.01400 | 0.99200 | 1,500 |
| 03/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.83600 | 0.81600 | 4,000 |
| 03/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.38300 | 1.36000 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.30100 | 0.28800 | 360 |
| 03/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.28900 | 1.26700 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.03900 | 0.03800 | 9,200 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.06300 | 0.06100 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.05400 | 0.05200 | 0 |
| 03/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.04600 | 0.04500 | 0 |
| 03/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 7.97870 | 8.00600 | 22,316 |
| 03/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.51500 | 0.53300 | 0 |
| 03/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.14700 | 0.15400 | 540 |
| 03/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.38300 | 0.39700 | 300 |
| 03/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.49000 | 0.50800 | 0 |
| 03/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.54100 | 0.56000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.21200 | 0.20400 | 0 |
| 03/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.40400 | 0.39100 | 540 |
| 03/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.26100 | 0.25200 | 0 |
| 03/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.26800 | 1.24800 | 0 |
| 03/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.23600 | 0.22700 | 0 |
| 03/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.08900 | 8.11720 | 8,623 |
| 03/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.53900 | 0.55600 | 0 |
| 03/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.23900 | 0.25000 | 180 |
| 03/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.48200 | 0.49700 | 0 |
| 03/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.51900 | 0.53500 | 0 |
| 03/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.56000 | 0.57700 | 0 |
| 03/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.37100 | 0.36000 | 0 |
| 03/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.25000 | 1.23300 | 0 |
| 03/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.43000 | 0.41800 | 0 |
| 03/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.49300 | 0.48000 | 180 |
| 03/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.40000 | 0.38900 | 0 |
| 03/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.29220 | 8.32060 | 659 |
| 03/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.50900 | 0.51900 | 0 |
| 03/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.49700 | 0.50700 | 0 |
| 03/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.52000 | 0.53100 | 0 |
| 03/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.15600 | 1.13800 | 0 |
| 03/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.23300 | 1.21400 | 0 |
| 03/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.19500 | 1.17600 | 0 |
| 03/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.97760 | 9.00040 | 0 |
| 03/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.23200 | 1.24300 | 0 |
| 03/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.45100 | 1.46600 | 200 |
| 03/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.25000 | 1.26200 | 0 |
| 03/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.21400 | 1.22400 | 0 |
| 03/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.78600 | 0.77400 | 0 |
| 03/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.72200 | 0.71200 | 0 |
| 03/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.47300 | 0.46600 | 0 |
| 03/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.75400 | 0.74300 | 0 |
| 03/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.05170 | 10.07450 | 0 |
| 03/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.79200 | 1.80700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.77000 | 1.78500 | 0 |
| 03/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.81400 | 1.83000 | 0 |
| 03/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.91200 | 0.90600 | 0 |
| 03/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.96800 | 0.96100 | 0 |
| 03/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.94000 | 0.93300 | 0 |
| 03/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.77390 | 7.80030 | 768 |
| 03/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.02947 | 0.03201 | 0 |
| 03/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.02616 | 0.02833 | 0 |
| 03/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.03330 | 0.03628 | 0 |
| 03/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.55940 | 0.53598 | 0 |
| 03/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.65226 | 0.62803 | 0 |
| 03/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.60557 | 0.58171 | 0 |
| 03/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.87730 | 7.90400 | 2 |
| 03/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.39646 | 0.41562 | 0 |
| 03/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.36961 | 0.38779 | 0 |
| 03/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.42494 | 0.44504 | 0 |
| 03/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.14804 | 0.14144 | 0 |
| 03/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.19271 | 0.18419 | 0 |
| 03/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.16956 | 0.16202 | 0 |
| 03/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 7.97870 | 8.00600 | 2 |
| 03/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.43348 | 0.44942 | 0 |
| 03/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.41264 | 0.42781 | 0 |
| 03/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.45546 | 0.47218 | 0 |
| 03/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.29996 | 0.28938 | 0 |
| 03/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.35714 | 0.34501 | 0 |
| 03/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.32798 | 0.31662 | 0 |
| 03/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.59760 | 12.63770 | 66,768 |
| 03/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.77000 | 0.80900 | 0 |
| 03/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.72200 | 0.76200 | 0 |
| 03/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.81800 | 0.85700 | 0 |
| 03/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.50200 | 1.54200 | 0 |
| 03/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.26100 | 0.28800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 24,000 |
| 03/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.16300 | 0.15000 | 0 |
| 03/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.02000 | 0.01900 | 0 |
| 03/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.02400 | 0.02400 | 0 |
| 03/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.02200 | 0.02100 | 0 |
| 03/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.75780 | 12.79880 | 2,223 |
| 03/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.19800 | 0.21200 | 24,000 |
| 03/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.18900 | 0.20200 | 0 |
| 03/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.20900 | 0.22300 | 0 |
| 03/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.44500 | 1.48600 | 0 |
| 03/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.03700 | 0.03700 | 6,000 |
| 03/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.85100 | 0.82400 | 0 |
| 03/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.93100 | 0.90300 | 0 |
| 03/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.89000 | 0.86300 | 0 |
| 03/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 12.91400 | 12.95550 | 0 |
| 03/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 0.78500 | 0.81000 | 0 |
| 03/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 0.75700 | 0.78200 | 0 |
| 03/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 0.81300 | 0.83900 | 0 |
| 03/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.29900 | 0.28400 | 0 |
| 03/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.34300 | 0.32700 | 0 |
| 03/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.32100 | 0.30500 | 0 |
| 03/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09680 | 0.09730 | 3,849 |
| 03/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00023 | 0.00028 | 0 |
| 03/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00002 | 0.00003 | 0 |
| 03/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00193 | 0.00218 | 0 |
| 03/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00313 | 0.00288 | 0 |
| 03/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.02122 | 0.02073 | 0 |
| 03/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.01143 | 0.01098 | 0 |
| 03/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09820 | 0.09870 | 0 |
| 03/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00705 | 0.00734 | 0 |
| 03/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00255 | 0.00262 | 0 |
| 03/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01541 | 0.01589 | 0 |
| 03/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00021 | 0.00019 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00735 | 0.00692 | 0 |
| 03/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00185 | 0.00164 | 0 |
| 03/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.09960 | 0.10010 | 0 |
| 03/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.00883 | 0.00906 | 0 |
| 03/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00423 | 0.00427 | 0 |
| 03/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.01668 | 0.01711 | 0 |
| 03/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00048 | 0.00041 | 0 |
| 03/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00803 | 0.00757 | 0 |
| 03/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00263 | 0.00236 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.22690 | 10.26400 | 45,866 |
| 03/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.09000 | 0.10200 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.05600 | 0.06500 | 15,360 |
| 03/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.25400 | 0.28100 | 5,120 |
| 03/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.78200 | 0.81900 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.40600 | 0.43900 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.07700 | 0.08800 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.10400 | 0.11900 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.12100 | 0.13700 | 1,000 |
| 03/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.44900 | 0.48300 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.63600 | 0.67200 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 1,000 |
| 03/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.02200 | 0.01900 | 1,000 |
| 03/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.22700 | 0.20500 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.19400 | 0.17300 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.30000 | 0.27400 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.02900 | 0.02500 | 5,120 |
| 03/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.07700 | 0.06700 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 15,360 |
| 03/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.37900 | 0.35100 | 0 |
| 03/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.26300 | 0.23800 | 0 |
| 03/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.37000 | 10.40800 | 9,406 |
| 03/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.18700 | 0.20200 | 0 |
| 03/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.17100 | 0.18500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.20300 | 0.21900 | 0 |
| 03/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.94600 | 0.98100 | 0 |
| 03/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.68600 | 0.71900 | 0 |
| 03/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.06600 | 0.06100 | 1,625 |
| 03/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.02600 | 0.02300 | 10,200 |
| 03/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.50900 | 0.48700 | 0 |
| 03/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.57700 | 0.55300 | 0 |
| 03/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.54300 | 0.52000 | 0 |
| 03/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.51450 | 10.55370 | 12,000 |
| 03/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.47500 | 0.49500 | 0 |
| 03/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.49900 | 0.52000 | 0 |
| 03/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.45200 | 0.47200 | 0 |
| 03/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.37800 | 0.35800 | 0 |
| 03/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.32500 | 0.30600 | 0 |
| 03/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.35100 | 0.33100 | 0 |
| 03/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.90820 | 10.95200 | 500 |
| 03/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.55900 | 0.57600 | 0 |
| 03/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.54500 | 0.56300 | 0 |
| 03/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.57200 | 0.59100 | 0 |
| 03/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.10700 | 1.08200 | 0 |
| 03/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.18000 | 1.15400 | 0 |
| 03/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.14400 | 1.11700 | 0 |
| 03/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.95000 | 8.00150 | 22,614 |
| 03/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.31800 | 0.36500 | 0 |
| 03/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.27600 | 0.32100 | 0 |
| 03/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.36300 | 0.41100 | 0 |
| 03/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.01300 | 0.01000 | 0 |
| 03/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.02600 | 0.02000 | 0 |
| 03/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.01800 | 0.01400 | 0 |
| 03/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.98830 | 8.03950 | 2,661 |
| 03/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.13100 | 0.15500 | 0 |
| 03/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.11800 | 0.14000 | 0 |
| 03/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.14500 | 0.17000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.34300 | 0.31700 | 0 |
| 03/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.41600 | 0.38700 | 0 |
| 03/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.37900 | 0.35200 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.03140 | 8.08290 | 100 |
| 03/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.27500 | 0.30400 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.29500 | 0.32700 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.25700 | 0.28400 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.36500 | 0.34000 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.30300 | 0.28300 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.33300 | 0.31000 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.24930 | 9.28150 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.17500 | 2.21900 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.13100 | 2.17600 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.21900 | 2.26300 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.22000 | 0.23200 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.23200 | 0.24500 | 0 |
| 03/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.22600 | 0.23800 | 0 |
| 03/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.87280 | 7.87580 | 10 |
| 03/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.02900 | 0.03200 | 0 |
| 03/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.03600 | 0.04000 | 0 |
| 03/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.02300 | 0.02600 | 0 |
| 03/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.35000 | 0.35000 | 0 |
| 03/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.26300 | 0.26400 | 0 |
| 03/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.30600 | 0.30600 | 0 |
| 03/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.95940 | 7.96250 | 0 |
| 03/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.34300 | 0.34700 | 0 |
| 03/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.31000 | 0.31300 | 0 |
| 03/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.37800 | 0.38200 | 0 |
| 03/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.07700 | 0.07800 | 0 |
| 03/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.10900 | 0.10900 | 0 |
| 03/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.09200 | 0.09300 | 0 |
| 03/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.04220 | 8.04630 | 0 |
| 03/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.39700 | 0.40100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.42900 | 0.43300 | 0 |
| 03/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.36800 | 0.37200 | 0 |
| 03/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.17900 | 0.17900 | 0 |
| 03/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.14000 | 0.14000 | 0 |
| 03/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.15800 | 0.15800 | 0 |
| 03/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.06490 | 0.06990 | 5,670 |
| 03/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.34170 | 0.32720 | 8,000 |
| 03/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00520 | 0.00480 | 8,000 |
| 03/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.18500 | 0.17220 | 0 |
| 03/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00110 | 0.00100 | 16,000 |
| 03/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.51500 | 8.54190 | 31,424 |
| 03/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.02200 | 0.02800 | 0 |
| 03/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.02600 | 0.03300 | 0 |
| 03/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.01800 | 0.02400 | 0 |
| 03/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.65300 | 0.63200 | 0 |
| 03/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.56100 | 0.54100 | 0 |
| 03/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.60700 | 0.58600 | 0 |
| 03/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.64040 | 8.66770 | 50 |
| 03/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.25700 | 0.27200 | 0 |
| 03/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.27500 | 0.29100 | 0 |
| 03/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.24000 | 0.25500 | 0 |
| 03/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.40000 | 0.38700 | 0 |
| 03/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.33500 | 0.32300 | 0 |
| 03/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.36700 | 0.35400 | 0 |
| 03/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.76590 | 8.79430 | 0 |
| 03/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.53300 | 0.55200 | 0 |
| 03/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.55900 | 0.57900 | 0 |
| 03/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.50800 | 0.52700 | 0 |
| 03/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.29800 | 0.28800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.24900 | 0.24000 | 0 |
| 03/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.27300 | 0.26300 | 0 |
| 03/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.21060 | 6.30130 | 0 |
| 03/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.05000 | 0.08500 | 0 |
| 03/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.03700 | 0.06500 | 0 |
| 03/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.06600 | 0.11200 | 0 |
| 03/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.10500 | 0.06100 | 0 |
| 03/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.17600 | 0.11400 | 0 |
| 03/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.13900 | 0.08400 | 0 |
| 03/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.26930 | 6.35980 | 0 |
| 03/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.18500 | 0.23800 | 0 |
| 03/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.21200 | 0.26900 | 0 |
| 03/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.16000 | 0.20900 | 0 |
| 03/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.18400 | 0.14200 | 0 |
| 03/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.13600 | 0.10200 | 0 |
| 03/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.15900 | 0.12100 | 0 |
| 03/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.31620 | 6.40620 | 0 |
| 03/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.24000 | 0.28700 | 0 |
| 03/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.22000 | 0.26200 | 0 |
| 03/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.26200 | 0.31400 | 0 |
| 03/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.23300 | 0.19500 | 0 |
| 03/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.29100 | 0.24300 | 0 |
| 03/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.26100 | 0.21800 | 0 |
| 03/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.23140 | 1.23510 | 0 |
| 03/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.08300 | 0.08670 | 0 |
| 03/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.13180 | 0.13560 | 0 |
| 03/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.04130 | 0.04430 | 0 |
| 03/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00990 | 0.00920 | 0 |
| 03/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00040 | 0.00050 | 0 |
| 03/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00160 | 0.00160 | 0 |
| 03/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.24620 | 1.24990 | 0 |
| 03/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.06320 | 0.06610 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04030 | 0.04220 | 0 |
| 03/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.09690 | 0.10060 | 0 |
| 03/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.01150 | 0.01150 | 0 |
| 03/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.05490 | 0.05310 | 0 |
| 03/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.02780 | 0.02700 | 0 |
| 03/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.26110 | 1.26500 | 0 |
| 03/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.07780 | 0.08060 | 0 |
| 03/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.05660 | 0.05860 | 0 |
| 03/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.10690 | 0.11070 | 0 |
| 03/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.02380 | 0.02370 | 0 |
| 03/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.07350 | 0.07160 | 0 |
| 03/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.04470 | 0.04360 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.86630 | 7.77390 | 248,168 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.62300 | 0.53500 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.57500 | 0.48800 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.67200 | 0.58200 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07500 | 0.05700 | 20,100 |
| 04/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.11700 | 1.02500 | 4,850 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.02600 | 0.02100 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.01900 | 0.01500 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.01500 | 0.01200 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.86800 | 0.77700 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.39200 | 0.31700 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.10000 | 0.07500 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.05600 | 0.04300 | 10,000 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.20900 | 0.15800 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.01200 | 0.01000 | 5,000 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.24100 | 0.18400 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.03300 | 0.02600 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.81900 | 0.72800 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.27500 | 0.21300 | 6,700 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.18000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.11400 | 0.00000 | 100 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 20,100 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05900 | 0.08900 | 100 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.56700 | 0.65200 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.07500 | 0.11000 | 10,000 |
| 04/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.38900 | 1.48000 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.09300 | 0.13400 | 5,000 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.99600 | 1.08600 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.39000 | 0.46900 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.23400 | 0.30100 | 2,000 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.02600 | 0.04300 | 12,000 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 2,000 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.89900 | 0.98800 | 132 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.80300 | 0.89100 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.66000 | 0.74700 | 100 |
| 04/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.30900 | 0.38300 | 132 |
| 04/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00900 | 0.01400 | 0 |
| 04/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.97110 | 7.87730 | 31,351 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.80600 | 0.72300 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.76200 | 0.68100 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.55800 | 0.48700 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.63600 | 0.56100 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.85100 | 0.76600 | 16,000 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.71900 | 0.64000 | 37,000 |
| 04/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.07500 | 0.06600 | 360 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.32100 | 0.27800 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.12900 | 0.11300 | 2,000 |
| 04/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.10300 | 0.09100 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.42500 | 0.37000 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.06800 | 0.06000 | 5,500 |
| 04/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.16500 | 0.14400 | 2,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.24400 | 0.21200 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.37300 | 0.43500 | 2,000 |
| 04/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.93200 | 1.01400 | 1,500 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.15400 | 0.19300 | 2,500 |
| 04/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.59400 | 0.66700 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.75800 | 0.83600 | 4,000 |
| 04/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.29700 | 1.38300 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.25000 | 0.30100 | 360 |
| 04/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.20400 | 1.28900 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.03000 | 0.03900 | 9,200 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.04800 | 0.06300 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.06500 | 0.08400 | 8,000 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.08700 | 0.11000 | 246 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.04100 | 0.05400 | 0 |
| 04/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.03500 | 0.04600 | 0 |
| 04/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.07380 | 7.97870 | 22,316 |
| 04/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.57100 | 0.51500 | 0 |
| 04/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.54400 | 0.49000 | 0 |
| 04/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.60000 | 0.54100 | 0 |
| 04/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.42600 | 0.38300 | 300 |
| 04/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.16200 | 0.14700 | 540 |
| 04/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.18800 | 1.26800 | 0 |
| 04/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.17600 | 0.21200 | 0 |
| 04/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.35200 | 0.40400 | 540 |
| 04/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.22000 | 0.26100 | 0 |
| 04/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.19700 | 0.23600 | 0 |
| 04/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.18570 | 8.08900 | 8,623 |
| 04/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.58700 | 0.53900 | 0 |
| 04/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.56500 | 0.51900 | 0 |
| 04/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.60900 | 0.56000 | 0 |
| 04/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.26000 | 0.23900 | 180 |
| 04/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.52400 | 0.48200 | 0 |
| 04/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.43800 | 0.49300 | 180 |
| 04/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.32300 | 0.37100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.17400 | 1.25000 | 0 |
| 04/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.37900 | 0.43000 | 0 |
| 04/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.35100 | 0.40000 | 0 |
| 04/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.39030 | 8.29220 | 659 |
| 04/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.54000 | 0.50900 | 0 |
| 04/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.55300 | 0.52000 | 0 |
| 04/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.52800 | 0.49700 | 0 |
| 04/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.16600 | 1.23300 | 0 |
| 04/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.09100 | 1.15600 | 0 |
| 04/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.12800 | 1.19500 | 0 |
| 04/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.07040 | 8.97760 | 0 |
| 04/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.27700 | 1.23200 | 0 |
| 04/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.25800 | 1.21400 | 0 |
| 04/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.29700 | 1.25000 | 0 |
| 04/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.51100 | 1.45100 | 200 |
| 04/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.67700 | 0.72200 | 0 |
| 04/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.44100 | 0.47300 | 0 |
| 04/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.73800 | 0.78600 | 0 |
| 04/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.70700 | 0.75400 | 0 |
| 04/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.14450 | 10.05170 | 0 |
| 04/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.84600 | 1.79200 | 0 |
| 04/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.86900 | 1.81400 | 0 |
| 04/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.82400 | 1.77000 | 0 |
| 04/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.93000 | 0.96800 | 0 |
| 04/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.87500 | 0.91200 | 0 |
| 04/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.90200 | 0.94000 | 0 |
| 04/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.86630 | 7.77390 | 768 |
| 04/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.03764 | 0.02947 | 0 |
| 04/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.03324 | 0.02616 | 0 |
| 04/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.04277 | 0.03330 | 0 |
| 04/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.47647 | 0.55940 | 0 |
| 04/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.56694 | 0.65226 | 0 |
| 04/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.52134 | 0.60557 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.97110 | 7.87730 | 2 |
| 04/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.45495 | 0.39646 | 0 |
| 04/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.42496 | 0.36961 | 0 |
| 04/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.48656 | 0.42494 | 0 |
| 04/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.11586 | 0.14804 | 0 |
| 04/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.15426 | 0.19271 | 0 |
| 04/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.13425 | 0.16956 | 0 |
| 04/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.07380 | 7.97870 | 2 |
| 04/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.48179 | 0.43348 | 0 |
| 04/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.45873 | 0.41264 | 0 |
| 04/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.50605 | 0.45546 | 0 |
| 04/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.25545 | 0.29996 | 0 |
| 04/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.30813 | 0.35714 | 0 |
| 04/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.28119 | 0.32798 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.70450 | 12.59760 | 67,914 |
| 04/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.87200 | 0.77000 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.82400 | 0.72200 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.92000 | 0.81800 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.32500 | 0.26100 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.60700 | 1.50200 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 24,000 |
| 04/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.12100 | 0.16300 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 04/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 04/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.86640 | 12.75780 | 2,223 |
| 04/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.22400 | 0.19800 | 24,000 |
| 04/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.21400 | 0.18900 | 0 |
| 04/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.23500 | 0.20900 | 0 |
| 04/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.54800 | 1.44500 | 0 |
| 04/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.03200 | 0.03700 | 6,000 |
| 04/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.76900 | 0.85100 | 0 |
| 04/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.84800 | 0.93100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.80800 | 0.89000 | 0 |
| 04/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.02420 | 12.91400 | 0 |
| 04/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 0.84400 | 0.78500 | 0 |
| 04/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 0.81500 | 0.75700 | 0 |
| 04/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 0.87400 | 0.81300 | 0 |
| 04/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.25000 | 0.29900 | 0 |
| 04/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.29100 | 0.34300 | 0 |
| 04/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.27000 | 0.32100 | 0 |
| 04/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09850 | 0.09680 | 3,849 |
| 04/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00032 | 0.00023 | 0 |
| 04/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00265 | 0.00193 | 0 |
| 04/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00003 | 0.00002 | 0 |
| 04/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01953 | 0.02122 | 0 |
| 04/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00215 | 0.00313 | 0 |
| 04/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00982 | 0.01143 | 0 |
| 04/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.09990 | 0.09820 | 0 |
| 04/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00828 | 0.00705 | 0 |
| 04/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00307 | 0.00255 | 0 |
| 04/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01706 | 0.01541 | 0 |
| 04/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00016 | 0.00021 | 0 |
| 04/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00617 | 0.00735 | 0 |
| 04/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00138 | 0.00185 | 0 |
| 04/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10130 | 0.09960 | 0 |
| 04/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01001 | 0.00883 | 0 |
| 04/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.01825 | 0.01668 | 0 |
| 04/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00483 | 0.00423 | 0 |
| 04/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00693 | 0.00803 | 0 |
| 04/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00035 | 0.00048 | 0 |
| 04/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00211 | 0.00263 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.31840 | 10.22690 | 45,866 |
| 04/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.11800 | 0.09000 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.10200 | 0.07700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.13700 | 0.10400 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.15800 | 0.12100 | 1,000 |
| 04/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.53100 | 0.44900 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.72400 | 0.63600 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.87200 | 0.78200 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.48600 | 0.40600 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.07500 | 0.05600 | 15,360 |
| 04/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.31900 | 0.25400 | 5,120 |
| 04/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.30700 | 0.37900 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.01800 | 0.02900 | 5,120 |
| 04/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.05100 | 0.07700 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 15,360 |
| 04/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 1,000 |
| 04/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.01300 | 0.02200 | 1,000 |
| 04/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.16900 | 0.22700 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.14000 | 0.19400 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.23400 | 0.30000 | 0 |
| 04/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.20000 | 0.26300 | 0 |
| 04/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.46300 | 10.37000 | 9,231 |
| 04/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.22000 | 0.18700 | 0 |
| 04/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.20300 | 0.17100 | 0 |
| 04/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.23900 | 0.20300 | 0 |
| 04/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.76400 | 0.68600 | 0 |
| 04/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.03200 | 0.94600 | 0 |
| 04/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01900 | 0.02600 | 10,200 |
| 04/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.05100 | 0.06600 | 1,625 |
| 04/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.45200 | 0.50900 | 0 |
| 04/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.51600 | 0.57700 | 0 |
| 04/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.48300 | 0.54300 | 0 |
| 04/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.60850 | 10.51450 | 12,000 |
| 04/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.52800 | 0.47500 | 0 |
| 04/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.55400 | 0.49900 | 0 |
| 04/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.50400 | 0.45200 | 0 |
| 04/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.33600 | 0.37800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.28600 | 0.32500 | 0 |
| 04/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.31000 | 0.35100 | 0 |
| 04/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.00520 | 10.90820 | 500 |
| 04/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.58900 | 0.55900 | 0 |
| 04/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.57500 | 0.54500 | 0 |
| 04/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.60400 | 0.57200 | 0 |
| 04/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.04200 | 1.10700 | 0 |
| 04/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.11300 | 1.18000 | 0 |
| 04/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.07700 | 1.14400 | 0 |
| 04/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.98210 | 7.95000 | 22,614 |
| 04/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.34600 | 0.31800 | 0 |
| 04/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.30300 | 0.27600 | 0 |
| 04/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.39200 | 0.36300 | 0 |
| 04/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 04/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.02100 | 0.02600 | 0 |
| 04/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.01400 | 0.01800 | 0 |
| 04/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.02070 | 7.98830 | 2,681 |
| 04/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.13700 | 0.13100 | 0 |
| 04/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.12300 | 0.11800 | 0 |
| 04/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.15200 | 0.14500 | 0 |
| 04/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.31800 | 0.34300 | 0 |
| 04/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.38900 | 0.41600 | 0 |
| 04/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.35300 | 0.37900 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.06530 | 8.03140 | 100 |
| 04/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.28300 | 0.27500 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.30400 | 0.29500 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.26400 | 0.25700 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.33800 | 0.36500 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.27800 | 0.30300 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.30700 | 0.33300 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.26070 | 9.24930 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.17900 | 2.17500 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.13500 | 2.13100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.22300 | 2.21900 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.21200 | 0.22000 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22400 | 0.23200 | 0 |
| 04/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.21800 | 0.22600 | 0 |
| 04/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.90550 | 7.87280 | 10 |
| 04/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.03200 | 0.02900 | 0 |
| 04/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.04000 | 0.03600 | 0 |
| 04/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.02500 | 0.02300 | 0 |
| 04/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.32000 | 0.35000 | 0 |
| 04/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.23500 | 0.26300 | 0 |
| 04/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.27700 | 0.30600 | 0 |
| 04/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.99370 | 7.95940 | 0 |
| 04/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.36700 | 0.34300 | 0 |
| 04/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.33200 | 0.31000 | 0 |
| 04/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.40300 | 0.37800 | 0 |
| 04/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.08200 | 0.09200 | 0 |
| 04/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.06800 | 0.07700 | 0 |
| 04/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.09700 | 0.10900 | 0 |
| 04/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.07780 | 8.04220 | 0 |
| 04/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.42000 | 0.39700 | 0 |
| 04/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.45200 | 0.42900 | 0 |
| 04/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.38900 | 0.36800 | 0 |
| 04/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.16500 | 0.17900 | 0 |
| 04/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.12800 | 0.14000 | 0 |
| 04/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.14600 | 0.15800 | 0 |
| 04/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.08620 | 0.06490 | 5,670 |
| 04/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.33250 | 0.34170 | 8,000 |
| 04/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00320 | 0.00520 | 8,000 |
| 04/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.13750 | 0.18500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00070 | 0.00110 | 16,000 |
| 04/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.59190 | 8.51500 | 26,099 |
| 04/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.03000 | 0.02200 | 0 |
| 04/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.02500 | 0.01800 | 0 |
| 04/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.03600 | 0.02600 | 0 |
| 04/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.49400 | 0.56100 | 0 |
| 04/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.58300 | 0.65300 | 0 |
| 04/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.53800 | 0.60700 | 0 |
| 04/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.71880 | 8.64040 | 50 |
| 04/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.29200 | 0.25700 | 0 |
| 04/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.31200 | 0.27500 | 0 |
| 04/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.27300 | 0.24000 | 0 |
| 04/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.35400 | 0.40000 | 0 |
| 04/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.29300 | 0.33500 | 0 |
| 04/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.32300 | 0.36700 | 0 |
| 04/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.84580 | 8.76590 | 0 |
| 04/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.58000 | 0.53300 | 0 |
| 04/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.60700 | 0.55900 | 0 |
| 04/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.55300 | 0.50800 | 0 |
| 04/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.26300 | 0.29800 | 0 |
| 04/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.21700 | 0.24900 | 0 |
| 04/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.24000 | 0.27300 | 0 |
| 04/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.23310 | 6.21060 | 0 |
| 04/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.05500 | 0.05000 | 0 |
| 04/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.04100 | 0.03700 | 0 |
| 04/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.07300 | 0.06600 | 0 |
| 04/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.09000 | 0.10500 | 0 |
| 04/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.15800 | 0.17600 | 0 |
| 04/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.12200 | 0.13900 | 0 |
| 04/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.29280 | 6.26930 | 0 |
| 04/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.19700 | 0.18500 | 0 |
| 04/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.22500 | 0.21200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.17100 | 0.16000 | 0 |
| 04/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.17100 | 0.18400 | 0 |
| 04/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.12500 | 0.13600 | 0 |
| 04/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.14700 | 0.15900 | 0 |
| 04/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.34170 | 6.31620 | 0 |
| 04/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.25200 | 0.24000 | 0 |
| 04/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.23100 | 0.22000 | 0 |
| 04/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.27700 | 0.26200 | 0 |
| 04/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.22300 | 0.23300 | 0 |
| 04/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.27700 | 0.29100 | 0 |
| 04/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.24800 | 0.26100 | 0 |
| 04/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.24590 | 1.23140 | 0 |
| 04/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.09710 | 0.08300 | 0 |
| 04/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.14620 | 0.13180 | 0 |
| 04/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.05230 | 0.04130 | 0 |
| 04/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00640 | 0.00990 | 0 |
| 04/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00030 | 0.00040 | 0 |
| 04/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00120 | 0.00160 | 0 |
| 04/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.26070 | 1.24620 | 0 |
| 04/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.07260 | 0.06320 | 0 |
| 04/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04650 | 0.04030 | 0 |
| 04/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.10910 | 0.09690 | 0 |
| 04/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00920 | 0.01150 | 0 |
| 04/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.04660 | 0.05490 | 0 |
| 04/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.02270 | 0.02780 | 0 |
| 04/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.27590 | 1.26110 | 0 |
| 04/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.08640 | 0.07780 | 0 |
| 04/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.06290 | 0.05660 | 0 |
| 04/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.11820 | 0.10690 | 0 |
| 04/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.02030 | 0.02380 | 0 |
| 04/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.06500 | 0.07350 | 0 |
| 04/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.03850 | 0.04470 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.87400 | 7.86630 | 245,862 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.63000 | 0.62300 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.58200 | 0.57500 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.67900 | 0.67200 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.07400 | 0.07500 | 20,100 |
| 07/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.12500 | 1.11700 | 4,850 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.02400 | 0.02600 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.01700 | 0.01900 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.87600 | 0.86800 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.39600 | 0.39200 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.10000 | 0.10000 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.05500 | 0.05600 | 10,000 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 5,000 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.24400 | 0.24100 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.21200 | 0.20900 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.03100 | 0.03300 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.82600 | 0.81900 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.27800 | 0.27500 | 6,700 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.18300 | 0.18000 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.10900 | 0.11400 | 100 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 20,100 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.05400 | 0.05900 | 100 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.55700 | 0.56700 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.08800 | 0.09300 | 5,000 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.98600 | 0.99600 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.07000 | 0.07500 | 10,000 |
| 07/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.38000 | 1.38900 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.38100 | 0.39000 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.22600 | 0.23400 | 2,000 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.02200 | 0.02600 | 12,000 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 2,000 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.88900 | 0.89900 | 132 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.79300 | 0.80300 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.65000 | 0.66000 | 100 |
| 07/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.30000 | 0.30900 | 132 |
| 07/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 07/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 7.97860 | 7.97110 | 31,790 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.81100 | 0.80600 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.64100 | 0.63600 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.16400 | 0.16500 | 2,500 |
| 07/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.24400 | 0.24400 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.56200 | 0.55800 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.76700 | 0.76200 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.85700 | 0.85100 | 16,000 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.72400 | 0.71900 | 37,000 |
| 07/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.07400 | 0.07500 | 360 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.32300 | 0.32100 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.12800 | 0.12900 | 2,000 |
| 07/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.06700 | 0.06800 | 5,500 |
| 07/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.10200 | 0.10300 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.42700 | 0.42500 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.14800 | 0.15400 | 2,500 |
| 07/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.58500 | 0.59400 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.92300 | 0.93200 | 1,500 |
| 07/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.74900 | 0.75800 | 4,000 |
| 07/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.28800 | 1.29700 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.24400 | 0.25000 | 360 |
| 07/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.19500 | 1.20400 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.02800 | 0.03000 | 9,200 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.04500 | 0.04800 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.03800 | 0.04100 | 0 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.08300 | 0.08700 | 246 |
| 07/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.36500 | 0.37300 | 2,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.06200 | 0.06500 | 8,000 |
| 07/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.03200 | 0.03500 | 0 |
| 07/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.08100 | 8.07380 | 22,316 |
| 07/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.57200 | 0.57100 | 0 |
| 07/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.54500 | 0.54400 | 0 |
| 07/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.60400 | 0.60000 | 0 |
| 07/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.42600 | 0.42600 | 300 |
| 07/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.16200 | 0.16200 | 540 |
| 07/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.18100 | 1.18800 | 0 |
| 07/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.17300 | 0.17600 | 0 |
| 07/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.34500 | 0.35200 | 540 |
| 07/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.21400 | 0.22000 | 0 |
| 07/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.19100 | 0.19700 | 0 |
| 07/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.19280 | 8.18570 | 8,623 |
| 07/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.59100 | 0.58700 | 0 |
| 07/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.56900 | 0.56500 | 0 |
| 07/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.61400 | 0.60900 | 0 |
| 07/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.26300 | 0.26000 | 180 |
| 07/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.52800 | 0.52400 | 0 |
| 07/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.43500 | 0.43800 | 180 |
| 07/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.32100 | 0.32300 | 0 |
| 07/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.17000 | 1.17400 | 0 |
| 07/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.37600 | 0.37900 | 0 |
| 07/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.34800 | 0.35100 | 0 |
| 07/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.39770 | 8.39030 | 659 |
| 07/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.54500 | 0.54000 | 0 |
| 07/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.53200 | 0.52800 | 0 |
| 07/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.55800 | 0.55300 | 0 |
| 07/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.08800 | 1.09100 | 0 |
| 07/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.16200 | 1.16600 | 0 |
| 07/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.12500 | 1.12800 | 0 |
| 07/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.07920 | 9.07040 | 0 |
| 07/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.29000 | 1.27700 | 0 |
| 07/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.27100 | 1.25800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.52400 | 1.51100 | 200 |
| 07/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.31000 | 1.29700 | 0 |
| 07/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.68100 | 0.67700 | 0 |
| 07/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.44500 | 0.44100 | 0 |
| 07/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.74200 | 0.73800 | 0 |
| 07/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.71100 | 0.70700 | 0 |
| 07/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.15330 | 10.14450 | 0 |
| 07/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.86600 | 1.84600 | 0 |
| 07/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.84400 | 1.82400 | 0 |
| 07/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.89000 | 1.86900 | 0 |
| 07/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.88700 | 0.87500 | 0 |
| 07/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.94100 | 0.93000 | 0 |
| 07/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.91300 | 0.90200 | 0 |
| 07/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.87400 | 7.86630 | 768 |
| 07/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.03595 | 0.03764 | 0 |
| 07/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.03145 | 0.03324 | 0 |
| 07/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.04120 | 0.04277 | 0 |
| 07/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.46720 | 0.47647 | 0 |
| 07/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.55745 | 0.56694 | 0 |
| 07/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.51195 | 0.52134 | 0 |
| 07/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 7.97860 | 7.97110 | 2 |
| 07/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.45674 | 0.45495 | 0 |
| 07/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.42664 | 0.42496 | 0 |
| 07/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.48850 | 0.48656 | 0 |
| 07/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.11030 | 0.11586 | 0 |
| 07/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.14844 | 0.15426 | 0 |
| 07/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.12854 | 0.13425 | 0 |
| 07/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.08100 | 8.07380 | 2 |
| 07/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.48255 | 0.48179 | 0 |
| 07/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.45944 | 0.45873 | 0 |
| 07/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.50688 | 0.50605 | 0 |
| 07/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.24908 | 0.25545 | 0 |
| 07/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.30164 | 0.30813 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.27475 | 0.28119 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.73450 | 12.70450 | 67,914 |
| 07/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 0.90000 | 0.87200 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.85200 | 0.82400 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 0.94900 | 0.92000 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.63700 | 1.60700 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.34200 | 0.32500 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 24,000 |
| 07/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.10800 | 0.12100 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.01800 | 0.02000 | 0 |
| 07/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.01600 | 0.01800 | 0 |
| 07/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.89620 | 12.86640 | 2,223 |
| 07/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.22400 | 0.22400 | 24,000 |
| 07/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.57700 | 1.54800 | 0 |
| 07/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.21300 | 0.21400 | 0 |
| 07/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.23600 | 0.23500 | 0 |
| 07/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.74000 | 0.76900 | 0 |
| 07/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.81700 | 0.84800 | 0 |
| 07/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.03100 | 0.03200 | 6,000 |
| 07/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.77800 | 0.80800 | 0 |
| 07/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.05400 | 13.02420 | 0 |
| 07/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 0.85900 | 0.84400 | 0 |
| 07/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 0.83000 | 0.81500 | 0 |
| 07/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 0.89000 | 0.87400 | 0 |
| 07/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.23600 | 0.25000 | 0 |
| 07/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.27600 | 0.29100 | 0 |
| 07/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.25500 | 0.27000 | 0 |
| 07/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09860 | 0.09850 | 3,849 |
| 07/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00034 | 0.00032 | 0 |
| 07/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00277 | 0.00265 | 0 |
| 07/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00003 | 0.00003 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01943 | 0.01953 | 0 |
| 07/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00217 | 0.00215 | 0 |
| 07/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00974 | 0.00982 | 0 |
| 07/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10000 | 0.09990 | 0 |
| 07/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00834 | 0.00828 | 0 |
| 07/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00309 | 0.00307 | 0 |
| 07/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01715 | 0.01706 | 0 |
| 07/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00015 | 0.00016 | 0 |
| 07/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00609 | 0.00617 | 0 |
| 07/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00134 | 0.00138 | 0 |
| 07/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10140 | 0.10130 | 0 |
| 07/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01008 | 0.01001 | 0 |
| 07/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00486 | 0.00483 | 0 |
| 07/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.01834 | 0.01825 | 0 |
| 07/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00034 | 0.00035 | 0 |
| 07/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00686 | 0.00693 | 0 |
| 07/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00208 | 0.00211 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.27630 | 10.31840 | 47,216 |
| 07/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.10000 | 0.11800 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.08500 | 0.10200 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.11700 | 0.13700 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.13600 | 0.15800 | 1,000 |
| 07/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.49100 | 0.53100 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.68200 | 0.72400 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.83000 | 0.87200 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.06200 | 0.07500 | 15,360 |
| 07/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.44600 | 0.48600 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.28400 | 0.31900 | 5,120 |
| 07/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.33600 | 0.30700 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.02000 | 0.01800 | 5,120 |
| 07/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.05800 | 0.05100 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 15,360 |
| 07/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 1,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.01500 | 0.01300 | 1,000 |
| 07/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.19100 | 0.16900 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.16000 | 0.14000 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.25900 | 0.23400 | 0 |
| 07/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.22400 | 0.20000 | 0 |
| 07/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.42070 | 10.46300 | 9,231 |
| 07/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.20100 | 0.22000 | 0 |
| 07/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.18400 | 0.20300 | 0 |
| 07/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.21800 | 0.23900 | 0 |
| 07/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.99100 | 1.03200 | 0 |
| 07/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.72600 | 0.76400 | 0 |
| 07/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.05500 | 0.05100 | 1,625 |
| 07/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.02000 | 0.01900 | 10,200 |
| 07/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.47300 | 0.45200 | 0 |
| 07/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.53900 | 0.51600 | 0 |
| 07/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.50600 | 0.48300 | 0 |
| 07/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.56510 | 10.60850 | 12,000 |
| 07/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.50600 | 0.52800 | 0 |
| 07/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.48200 | 0.50400 | 0 |
| 07/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.53000 | 0.55400 | 0 |
| 07/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.30500 | 0.28600 | 0 |
| 07/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.35700 | 0.33600 | 0 |
| 07/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.33100 | 0.31000 | 0 |
| 07/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.96230 | 11.00520 | 500 |
| 07/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.57500 | 0.58900 | 0 |
| 07/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.56100 | 0.57500 | 0 |
| 07/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.58900 | 0.60400 | 0 |
| 07/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.07000 | 1.04200 | 0 |
| 07/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.14200 | 1.11300 | 0 |
| 07/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.10600 | 1.07700 | 0 |
| 07/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.98780 | 7.98210 | 17,619 |
| 07/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.35000 | 0.34600 | 0 |
| 07/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.39600 | 0.39200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.30500 | 0.30300 | 0 |
| 07/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.01700 | 0.02100 | 0 |
| 07/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 07/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 07/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.02790 | 8.02070 | 2,681 |
| 07/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.13500 | 0.13700 | 0 |
| 07/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.12100 | 0.12300 | 0 |
| 07/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.15000 | 0.15200 | 0 |
| 07/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.30900 | 0.31800 | 0 |
| 07/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.38000 | 0.38900 | 0 |
| 07/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.34400 | 0.35300 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.07360 | 8.06530 | 100 |
| 07/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.28300 | 0.28300 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.26300 | 0.26400 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.30400 | 0.30400 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.27000 | 0.27800 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.32900 | 0.33800 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.29900 | 0.30700 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.29510 | 9.26070 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.21000 | 2.17900 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.16600 | 2.13500 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.25500 | 2.22300 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.21000 | 0.21200 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22100 | 0.22400 | 0 |
| 07/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.21500 | 0.21800 | 0 |
| 07/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.89880 | 7.90550 | 10 |
| 07/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.02400 | 0.03200 | 0 |
| 07/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.03200 | 0.04000 | 0 |
| 07/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.01900 | 0.02500 | 0 |
| 07/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.32000 | 0.32000 | 0 |
| 07/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.23300 | 0.23500 | 0 |
| 07/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.27500 | 0.27700 | 0 |
| 07/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 7.98570 | 7.99370 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.35900 | 0.36700 | 0 |
| 07/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.32400 | 0.33200 | 0 |
| 07/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.39500 | 0.40300 | 0 |
| 07/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.06800 | 0.06800 | 0 |
| 07/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.09700 | 0.09700 | 0 |
| 07/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.08200 | 0.08200 | 0 |
| 07/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.06960 | 8.07780 | 0 |
| 07/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.41100 | 0.42000 | 0 |
| 07/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.38000 | 0.38900 | 0 |
| 07/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.44300 | 0.45200 | 0 |
| 07/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.12700 | 0.12800 | 0 |
| 07/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.16400 | 0.16500 | 0 |
| 07/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.14500 | 0.14600 | 0 |
| 07/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.05980 | 0.08620 | 5,670 |
| 07/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.35240 | 0.33250 | 8,000 |
| 07/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00440 | 0.00320 | 8,000 |
| 07/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.18160 | 0.13750 | 0 |
| 07/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00090 | 0.00070 | 16,000 |
| 07/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.55510 | 8.59190 | 24,064 |
| 07/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.02400 | 0.03000 | 0 |
| 07/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.01900 | 0.02500 | 0 |
| 07/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.02800 | 0.03600 | 0 |
| 07/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.52300 | 0.49400 | 0 |
| 07/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.61400 | 0.58300 | 0 |
| 07/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.56900 | 0.53800 | 0 |
| 07/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.68150 | 8.71880 | 50 |
| 07/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.27600 | 0.29200 | 0 |
| 07/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.29500 | 0.31200 | 0 |
| 07/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.25800 | 0.27300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.37700 | 0.35400 | 0 |
| 07/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.31400 | 0.29300 | 0 |
| 07/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.34500 | 0.32300 | 0 |
| 07/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.80800 | 8.84580 | 0 |
| 07/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.55500 | 0.58000 | 0 |
| 07/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.53000 | 0.55300 | 0 |
| 07/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.58300 | 0.60700 | 0 |
| 07/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.23100 | 0.21700 | 0 |
| 07/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.27800 | 0.26300 | 0 |
| 07/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.25300 | 0.24000 | 0 |
| 07/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.24150 | 6.23310 | 0 |
| 07/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.05600 | 0.05500 | 0 |
| 07/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.04100 | 0.04100 | 0 |
| 07/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.07500 | 0.07300 | 0 |
| 07/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.08400 | 0.09000 | 0 |
| 07/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.15000 | 0.15800 | 0 |
| 07/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.11500 | 0.12200 | 0 |
| 07/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.30190 | 6.29280 | 0 |
| 07/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.20000 | 0.19700 | 0 |
| 07/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.22900 | 0.22500 | 0 |
| 07/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.17400 | 0.17100 | 0 |
| 07/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.16500 | 0.17100 | 0 |
| 07/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.12000 | 0.12500 | 0 |
| 07/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.14100 | 0.14700 | 0 |
| 07/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.35210 | 6.34170 | 0 |
| 07/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.25600 | 0.25200 | 0 |
| 07/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.28100 | 0.27700 | 0 |
| 07/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.23400 | 0.23100 | 0 |
| 07/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.26900 | 0.27700 | 0 |
| 07/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.21600 | 0.22300 | 0 |
| 07/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.24100 | 0.24800 | 0 |
| 07/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.24690 | 1.24590 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.09790 | 0.09710 | 0 |
| 07/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.14710 | 0.14620 | 0 |
| 07/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.05270 | 0.05230 | 0 |
| 07/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00580 | 0.00640 | 0 |
| 07/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00020 | 0.00030 | 0 |
| 07/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00100 | 0.00120 | 0 |
| 07/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.26160 | 1.26070 | 0 |
| 07/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.07300 | 0.07260 | 0 |
| 07/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.04680 | 0.04650 | 0 |
| 07/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.10960 | 0.10910 | 0 |
| 07/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00880 | 0.00920 | 0 |
| 07/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.04600 | 0.04660 | 0 |
| 07/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.02220 | 0.02270 | 0 |
| 07/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.27650 | 1.27590 | 0 |
| 07/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.08640 | 0.08640 | 0 |
| 07/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.11830 | 0.11820 | 0 |
| 07/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.06280 | 0.06290 | 0 |
| 07/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.06430 | 0.06500 | 0 |
| 07/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01980 | 0.02030 | 0 |
| 07/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.03790 | 0.03850 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 7.96350 | 7.87400 | 248,376 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.71800 | 0.63000 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.66900 | 0.58200 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.76700 | 0.67900 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.09700 | 0.07400 | 20,100 |
| 08/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.21400 | 1.12500 | 4,850 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.03200 | 0.02400 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.27100 | 0.21200 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.04100 | 0.03100 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 0.91500 | 0.82600 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.34700 | 0.27800 | 6,700 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.23600 | 0.18300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.02300 | 0.01700 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.01800 | 0.01300 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 0.96500 | 0.87600 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.47800 | 0.39600 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.13000 | 0.10000 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.07300 | 0.05500 | 10,000 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.01400 | 0.01000 | 5,000 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.30800 | 0.24400 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.04500 | 0.07000 | 10,000 |
| 08/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.29300 | 1.38000 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.31000 | 0.38100 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.16700 | 0.22600 | 2,000 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.01500 | 0.02200 | 12,000 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 2,000 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.80500 | 0.88900 | 132 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.71000 | 0.79300 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.07300 | 0.10900 | 200 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 20,100 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.03400 | 0.05400 | 100 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.47800 | 0.55700 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.05800 | 0.08800 | 5,000 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.90100 | 0.98600 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.56900 | 0.65000 | 100 |
| 08/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.23400 | 0.30000 | 132 |
| 08/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 08/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.06950 | 7.97860 | 37,682 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.89500 | 0.81100 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.84800 | 0.76700 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.94200 | 0.85700 | 16,000 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.80300 | 0.72400 | 37,000 |
| 08/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.08200 | 0.07400 | 360 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.36600 | 0.32300 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.14400 | 0.12800 | 2,000 |
| 08/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.07400 | 0.06700 | 5,500 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.71600 | 0.64100 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.11400 | 0.10200 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.48300 | 0.42700 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.18500 | 0.16400 | 2,500 |
| 08/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.27600 | 0.24400 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.63300 | 0.56200 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.06400 | 0.08300 | 246 |
| 08/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.30700 | 0.36500 | 2,000 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.11400 | 0.14800 | 2,500 |
| 08/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.51600 | 0.58500 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.04700 | 0.06200 | 8,000 |
| 08/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.84500 | 0.92300 | 1,500 |
| 08/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.67500 | 0.74900 | 4,000 |
| 08/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.20500 | 1.28800 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.19700 | 0.24400 | 360 |
| 08/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.11300 | 1.19500 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.02300 | 0.02800 | 9,200 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.03400 | 0.04500 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.02900 | 0.03800 | 0 |
| 08/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.02600 | 0.03200 | 0 |
| 08/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.17300 | 8.08100 | 22,316 |
| 08/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.62900 | 0.57200 | 0 |
| 08/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.59600 | 0.54500 | 0 |
| 08/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.66300 | 0.60400 | 0 |
| 08/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.46600 | 0.42600 | 300 |
| 08/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.17300 | 0.16200 | 540 |
| 08/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.10000 | 1.18100 | 0 |
| 08/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.14000 | 0.17300 | 0 |
| 08/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.29300 | 0.34500 | 540 |
| 08/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.17300 | 0.21400 | 0 |
| 08/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.15600 | 0.19100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.28600 | 8.19280 | 8,623 |
| 08/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.63500 | 0.59100 | 0 |
| 08/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.28000 | 0.26300 | 180 |
| 08/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.56700 | 0.52800 | 0 |
| 08/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.61100 | 0.56900 | 0 |
| 08/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.66000 | 0.61400 | 0 |
| 08/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.27400 | 0.32100 | 0 |
| 08/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.09400 | 1.17000 | 0 |
| 08/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.32500 | 0.37600 | 0 |
| 08/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.38100 | 0.43500 | 180 |
| 08/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.29900 | 0.34800 | 0 |
| 08/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.49310 | 8.39770 | 659 |
| 08/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.57400 | 0.54500 | 0 |
| 08/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.56100 | 0.53200 | 0 |
| 08/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.58800 | 0.55800 | 0 |
| 08/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 1.02300 | 1.08800 | 0 |
| 08/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.09600 | 1.16200 | 0 |
| 08/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.05900 | 1.12500 | 0 |
| 08/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.16940 | 9.07920 | 0 |
| 08/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.32600 | 1.29000 | 0 |
| 08/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.30600 | 1.27100 | 0 |
| 08/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.57900 | 1.52400 | 200 |
| 08/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.34700 | 1.31000 | 0 |
| 08/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.62800 | 0.68100 | 0 |
| 08/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.41000 | 0.44500 | 0 |
| 08/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.68700 | 0.74200 | 0 |
| 08/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.65700 | 0.71100 | 0 |
| 08/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.24350 | 10.15330 | 0 |
| 08/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.90700 | 1.86600 | 0 |
| 08/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.92700 | 1.89000 | 0 |
| 08/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.88600 | 1.84400 | 0 |
| 08/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.89300 | 0.94100 | 0 |
| 08/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.83400 | 0.88700 | 0 |
| 08/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.86400 | 0.91300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 7.96350 | 7.87400 | 690 |
| 08/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.04729 | 0.03595 | 0 |
| 08/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.04148 | 0.03145 | 0 |
| 08/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.05444 | 0.04120 | 0 |
| 08/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.39094 | 0.46720 | 0 |
| 08/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.47798 | 0.55745 | 0 |
| 08/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.43379 | 0.51195 | 0 |
| 08/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.06950 | 7.97860 | 2 |
| 08/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.51632 | 0.45674 | 0 |
| 08/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.48304 | 0.42664 | 0 |
| 08/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.55391 | 0.48850 | 0 |
| 08/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.08481 | 0.11030 | 0 |
| 08/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.11394 | 0.14844 | 0 |
| 08/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.09722 | 0.12854 | 0 |
| 08/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.17300 | 8.08100 | 2 |
| 08/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.52772 | 0.48255 | 0 |
| 08/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.50223 | 0.45944 | 0 |
| 08/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.55450 | 0.50688 | 0 |
| 08/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.20470 | 0.24908 | 0 |
| 08/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.25243 | 0.30164 | 0 |
| 08/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.22792 | 0.27475 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.85300 | 12.73450 | 68,929 |
| 08/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.01500 | 0.90000 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 0.96600 | 0.85200 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.06400 | 0.94900 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.75400 | 1.63700 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.42800 | 0.34200 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00300 | 24,000 |
| 08/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.07500 | 0.10800 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.01300 | 0.01800 | 0 |
| 08/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.01680 | 12.89620 | 2,223 |
| 08/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.25400 | 0.22400 | 24,000 |
| 08/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.24200 | 0.21300 | 0 |
| 08/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.26700 | 0.23600 | 0 |
| 08/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.69400 | 1.57700 | 0 |
| 08/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02700 | 0.03100 | 6,000 |
| 08/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.65000 | 0.74000 | 0 |
| 08/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.72500 | 0.81700 | 0 |
| 08/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.68700 | 0.77800 | 0 |
| 08/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.17620 | 13.05400 | 0 |
| 08/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 0.93700 | 0.85900 | 0 |
| 08/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 0.90400 | 0.83000 | 0 |
| 08/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 0.97200 | 0.89000 | 0 |
| 08/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.19600 | 0.23600 | 0 |
| 08/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.22800 | 0.27600 | 0 |
| 08/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.21100 | 0.25500 | 0 |
| 08/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.09980 | 0.09860 | 3,849 |
| 08/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00045 | 0.00034 | 0 |
| 08/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00004 | 0.00003 | 0 |
| 08/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00339 | 0.00277 | 0 |
| 08/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00159 | 0.00217 | 0 |
| 08/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01824 | 0.01943 | 0 |
| 08/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00865 | 0.00974 | 0 |
| 08/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10130 | 0.10000 | 0 |
| 08/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.00933 | 0.00834 | 0 |
| 08/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00352 | 0.00309 | 0 |
| 08/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01842 | 0.01715 | 0 |
| 08/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00012 | 0.00015 | 0 |
| 08/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00522 | 0.00609 | 0 |
| 08/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00103 | 0.00134 | 0 |
| 08/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10270 | 0.10140 | 0 |
| 08/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01103 | 0.01008 | 0 |
| 08/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00535 | 0.00486 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.01960 | 0.01834 | 0 |
| 08/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00030 | 0.00034 | 0 |
| 08/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00605 | 0.00686 | 0 |
| 08/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00173 | 0.00208 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.34860 | 10.27630 | 45,986 |
| 08/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.12700 | 0.10000 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.10900 | 0.08500 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.14800 | 0.11700 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.17400 | 0.13600 | 1,000 |
| 08/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.56000 | 0.49100 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.08000 | 0.06200 | 15,360 |
| 08/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.75400 | 0.68200 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.90200 | 0.83000 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.51300 | 0.44600 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.34100 | 0.28400 | 5,120 |
| 08/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.28100 | 0.33600 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.01400 | 0.02000 | 5,120 |
| 08/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.04200 | 0.05800 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 15,360 |
| 08/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 1,000 |
| 08/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.01100 | 0.01500 | 1,000 |
| 08/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.14900 | 0.19100 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.12500 | 0.16000 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.21000 | 0.25900 | 0 |
| 08/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.17800 | 0.22400 | 0 |
| 08/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.49480 | 10.42070 | 10,547 |
| 08/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.22800 | 0.20100 | 0 |
| 08/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.21000 | 0.18400 | 0 |
| 08/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.24800 | 0.21800 | 0 |
| 08/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.06100 | 0.99100 | 0 |
| 08/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.79000 | 0.72600 | 0 |
| 08/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.04500 | 0.05500 | 1,625 |
| 08/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 10,200 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.42900 | 0.47300 | 0 |
| 08/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.49100 | 0.53900 | 0 |
| 08/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.45900 | 0.50600 | 0 |
| 08/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.64080 | 10.56510 | 12,000 |
| 08/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.55000 | 0.50600 | 0 |
| 08/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.52500 | 0.48200 | 0 |
| 08/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.57600 | 0.53000 | 0 |
| 08/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.27500 | 0.30500 | 0 |
| 08/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.32400 | 0.35700 | 0 |
| 08/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.29900 | 0.33100 | 0 |
| 08/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.04220 | 10.96230 | 500 |
| 08/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.64700 | 0.57500 | 0 |
| 08/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.63200 | 0.56100 | 0 |
| 08/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.66200 | 0.58900 | 0 |
| 08/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.06300 | 1.07000 | 0 |
| 08/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.13300 | 1.14200 | 0 |
| 08/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.09800 | 1.10600 | 0 |
| 08/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.00910 | 7.98780 | 17,637 |
| 08/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.36900 | 0.35000 | 0 |
| 08/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.41600 | 0.39600 | 0 |
| 08/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.32400 | 0.30500 | 0 |
| 08/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 08/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 08/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 08/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.05010 | 8.02790 | 2,681 |
| 08/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.14000 | 0.13500 | 0 |
| 08/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.12600 | 0.12100 | 0 |
| 08/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.15600 | 0.15000 | 0 |
| 08/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.29200 | 0.30900 | 0 |
| 08/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.36200 | 0.38000 | 0 |
| 08/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.32600 | 0.34400 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.09730 | 8.07360 | 100 |
| 08/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.29200 | 0.28300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.27100 | 0.26300 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.31500 | 0.30400 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.25700 | 0.27000 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.31300 | 0.32900 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.28400 | 0.29900 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.30670 | 9.29510 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.22600 | 2.21000 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.18200 | 2.16600 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.27000 | 2.25500 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.21300 | 0.21000 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22500 | 0.22100 | 0 |
| 08/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.21900 | 0.21500 | 0 |
| 08/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 7.94980 | 7.89880 | 10 |
| 08/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.03200 | 0.02400 | 0 |
| 08/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.04100 | 0.03200 | 0 |
| 08/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.02400 | 0.01900 | 0 |
| 08/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.27400 | 0.32000 | 0 |
| 08/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.19100 | 0.23300 | 0 |
| 08/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.23200 | 0.27500 | 0 |
| 08/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.03860 | 7.98570 | 0 |
| 08/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.39500 | 0.35900 | 0 |
| 08/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.35900 | 0.32400 | 0 |
| 08/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.43400 | 0.39500 | 0 |
| 08/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.05400 | 0.06800 | 0 |
| 08/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.07900 | 0.09700 | 0 |
| 08/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.06500 | 0.08200 | 0 |
| 08/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.12370 | 8.06960 | 0 |
| 08/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.44500 | 0.41100 | 0 |
| 08/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.41300 | 0.38000 | 0 |
| 08/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.47900 | 0.44300 | 0 |
| 08/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.10900 | 0.12700 | 0 |
| 08/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.14300 | 0.16400 | 0 |
| 08/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.12500 | 0.14500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.10270 | 0.05980 | 5,670 |
| 08/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.22600 | 0.35240 | 8,000 |
| 08/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00590 | 0.00440 | 8,000 |
| 08/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.07330 | 0.18160 | 0 |
| 08/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00050 | 0.00090 | 16,000 |
| 08/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.61940 | 8.55510 | 26,389 |
| 08/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.02900 | 0.02400 | 0 |
| 08/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.03500 | 0.02800 | 0 |
| 08/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.02400 | 0.01900 | 0 |
| 08/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.55500 | 0.61400 | 0 |
| 08/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.46600 | 0.52300 | 0 |
| 08/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.51000 | 0.56900 | 0 |
| 08/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.74690 | 8.68150 | 50 |
| 08/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.30100 | 0.27600 | 0 |
| 08/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.32300 | 0.29500 | 0 |
| 08/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.28100 | 0.25800 | 0 |
| 08/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.33400 | 0.37700 | 0 |
| 08/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.27600 | 0.31400 | 0 |
| 08/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.30400 | 0.34500 | 0 |
| 08/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.87490 | 8.80800 | 0 |
| 08/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.59000 | 0.55500 | 0 |
| 08/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.56300 | 0.53000 | 0 |
| 08/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.61900 | 0.58300 | 0 |
| 08/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.20000 | 0.23100 | 0 |
| 08/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.24400 | 0.27800 | 0 |
| 08/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.22100 | 0.25300 | 0 |
| 08/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.25490 | 6.24150 | 0 |
| 08/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.06000 | 0.05600 | 0 |
| 08/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.04500 | 0.04100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.08000 | 0.07500 | 0 |
| 08/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.07500 | 0.08400 | 0 |
| 08/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.14000 | 0.15000 | 0 |
| 08/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.10500 | 0.11500 | 0 |
| 08/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.31540 | 6.30190 | 0 |
| 08/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.20700 | 0.20000 | 0 |
| 08/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.23600 | 0.22900 | 0 |
| 08/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.17900 | 0.17400 | 0 |
| 08/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.15700 | 0.16500 | 0 |
| 08/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.11400 | 0.12000 | 0 |
| 08/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.13500 | 0.14100 | 0 |
| 08/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.36470 | 6.35210 | 0 |
| 08/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.26100 | 0.25600 | 0 |
| 08/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.28700 | 0.28100 | 0 |
| 08/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.23900 | 0.23400 | 0 |
| 08/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.26200 | 0.26900 | 0 |
| 08/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.21000 | 0.21600 | 0 |
| 08/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.23400 | 0.24100 | 0 |
| 08/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.26110 | 1.24690 | 0 |
| 08/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.11190 | 0.09790 | 0 |
| 08/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.16130 | 0.14710 | 0 |
| 08/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.06440 | 0.05270 | 0 |
| 08/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00330 | 0.00580 | 0 |
| 08/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00020 | 0.00020 | 0 |
| 08/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00080 | 0.00100 | 0 |
| 08/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.27600 | 1.26160 | 0 |
| 08/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.08250 | 0.07300 | 0 |
| 08/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.05310 | 0.04680 | 0 |
| 08/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.12160 | 0.10960 | 0 |
| 08/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00640 | 0.00880 | 0 |
| 08/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.03790 | 0.04600 | 0 |
| 08/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.01730 | 0.02220 | 0 |
| 08/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.29120 | 1.27650 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.09530 | 0.08640 | 0 |
| 08/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.12960 | 0.11830 | 0 |
| 08/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.06910 | 0.06280 | 0 |
| 08/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.05590 | 0.06430 | 0 |
| 08/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01640 | 0.01980 | 0 |
| 08/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.03210 | 0.03790 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.07410 | 7.96350 | 255,021 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.82700 | 0.71800 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.77700 | 0.66900 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.87600 | 0.76700 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.14200 | 0.09700 | 20,100 |
| 09/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.32400 | 1.21400 | 4,850 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.04900 | 0.03200 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.03400 | 0.02300 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.02700 | 0.01800 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.07500 | 0.96500 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.58300 | 0.47800 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.18900 | 0.13000 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10800 | 0.07300 | 10,000 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.02200 | 0.01400 | 5,000 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.39900 | 0.30800 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.35800 | 0.27100 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.06300 | 0.04100 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.02500 | 0.91500 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.44200 | 0.34700 | 6,700 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.31900 | 0.23600 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.04500 | 0.07300 | 200 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 20,100 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.01800 | 0.03400 | 100 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.38900 | 0.47800 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.03400 | 0.05800 | 5,000 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.79800 | 0.90100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.02500 | 0.04500 | 10,000 |
| 09/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.18500 | 1.29300 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.23400 | 0.31000 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.11500 | 0.16700 | 2,000 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.00900 | 0.01500 | 12,000 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 2,000 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.70300 | 0.80500 | 132 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.61000 | 0.71000 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.47500 | 0.56900 | 100 |
| 09/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.16800 | 0.23400 | 132 |
| 09/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00300 | 0.00600 | 0 |
| 09/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.18130 | 8.06950 | 35,274 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.00200 | 0.89500 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.95400 | 0.84800 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.04900 | 0.94200 | 16,000 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.90700 | 0.80300 | 37,000 |
| 09/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.10300 | 0.08200 | 360 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.43900 | 0.36600 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.81600 | 0.71600 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.22900 | 0.18500 | 2,500 |
| 09/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.33700 | 0.27600 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.73000 | 0.63300 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.17900 | 0.14400 | 2,000 |
| 09/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.09300 | 0.07400 | 5,500 |
| 09/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.14300 | 0.11400 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.57000 | 0.48300 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.08900 | 0.11400 | 2,500 |
| 09/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.44800 | 0.51600 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.76200 | 0.84500 | 1,500 |
| 09/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.59800 | 0.67500 | 4,000 |
| 09/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.11200 | 1.20500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.04900 | 0.06400 | 246 |
| 09/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.25600 | 0.30700 | 2,000 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.03500 | 0.04700 | 8,000 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.15800 | 0.19700 | 360 |
| 09/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.02200 | 1.11300 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.01800 | 0.02300 | 9,200 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.02600 | 0.03400 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.02300 | 0.02900 | 0 |
| 09/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.02100 | 0.02600 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.28540 | 8.17300 | 22,316 |
| 09/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.71700 | 0.62900 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.68300 | 0.59600 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.75300 | 0.66300 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.31000 | 0.00000 | 6,000 |
| 09/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.53600 | 0.46600 | 300 |
| 09/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20700 | 0.17300 | 540 |
| 09/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.40600 | 0.00000 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.42100 | 0.00000 | 6,000 |
| 09/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.62500 | 0.00000 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.02200 | 1.10000 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.11800 | 0.14000 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.25100 | 0.29300 | 540 |
| 09/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.14800 | 0.17300 | 0 |
| 09/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.13200 | 0.15600 | 0 |
| 09/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.39920 | 8.28600 | 9,338 |
| 09/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.70800 | 0.63500 | 0 |
| 09/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.68100 | 0.61100 | 0 |
| 09/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.73700 | 0.66000 | 0 |
| 09/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.31900 | 0.28000 | 180 |
| 09/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.63200 | 0.56700 | 0 |
| 09/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.33300 | 0.38100 | 180 |
| 09/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.23800 | 0.27400 | 0 |
| 09/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.02000 | 1.09400 | 0 |
| 09/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.28200 | 0.32500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.25900 | 0.29900 | 0 |
| 09/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.60920 | 8.49310 | 659 |
| 09/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.62800 | 0.57400 | 0 |
| 09/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.61400 | 0.56100 | 0 |
| 09/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.64300 | 0.58800 | 0 |
| 09/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.96200 | 1.02300 | 0 |
| 09/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.03300 | 1.09600 | 0 |
| 09/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 0.99700 | 1.05900 | 0 |
| 09/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.28050 | 9.16940 | 0 |
| 09/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.39300 | 1.32600 | 0 |
| 09/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.65800 | 1.57900 | 200 |
| 09/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.41400 | 1.34700 | 0 |
| 09/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.37200 | 1.30600 | 0 |
| 09/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.64200 | 0.68700 | 0 |
| 09/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.58400 | 0.62800 | 0 |
| 09/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.37800 | 0.41000 | 0 |
| 09/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.61300 | 0.65700 | 0 |
| 09/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.35460 | 10.24350 | 0 |
| 09/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.98400 | 1.90700 | 0 |
| 09/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.96400 | 1.88600 | 0 |
| 09/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.00500 | 1.92700 | 0 |
| 09/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.80000 | 0.83400 | 0 |
| 09/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.85900 | 0.89300 | 0 |
| 09/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.82900 | 0.86400 | 0 |
| 09/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.07410 | 7.96350 | 693 |
| 09/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.07211 | 0.04729 | 0 |
| 09/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.06310 | 0.04148 | 0 |
| 09/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.08252 | 0.05444 | 0 |
| 09/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.30842 | 0.39094 | 0 |
| 09/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.38900 | 0.47798 | 0 |
| 09/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.34801 | 0.43379 | 0 |
| 09/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.18130 | 8.06950 | 2 |
| 09/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.60804 | 0.51632 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.56973 | 0.48304 | 0 |
| 09/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.64753 | 0.55391 | 0 |
| 09/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.06663 | 0.08481 | 0 |
| 09/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.08883 | 0.11394 | 0 |
| 09/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.07714 | 0.09722 | 0 |
| 09/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.28540 | 8.17300 | 2 |
| 09/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.60326 | 0.52772 | 0 |
| 09/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.57558 | 0.50223 | 0 |
| 09/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.63381 | 0.55450 | 0 |
| 09/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.17161 | 0.20470 | 0 |
| 09/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.21338 | 0.25243 | 0 |
| 09/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.19106 | 0.22792 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 12.99610 | 12.85300 | 68,806 |
| 09/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.15500 | 1.01500 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.10600 | 0.96600 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.20500 | 1.06400 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.89700 | 1.75400 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.54300 | 0.42800 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 24,000 |
| 09/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.04700 | 0.07500 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 09/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 0 |
| 09/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.16180 | 13.01680 | 1,938 |
| 09/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.32000 | 0.25400 | 24,000 |
| 09/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.83400 | 1.69400 | 0 |
| 09/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.30500 | 0.24200 | 0 |
| 09/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.33500 | 0.26700 | 0 |
| 09/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.57300 | 0.65000 | 0 |
| 09/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.64300 | 0.72500 | 0 |
| 09/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02200 | 0.02700 | 6,000 |
| 09/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.60800 | 0.68700 | 0 |
| 09/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.32150 | 13.17620 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.04500 | 0.93700 | 0 |
| 09/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.01000 | 0.90400 | 0 |
| 09/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.08100 | 0.97200 | 0 |
| 09/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.16000 | 0.19600 | 0 |
| 09/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.18900 | 0.22800 | 0 |
| 09/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.17400 | 0.21100 | 0 |
| 09/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10150 | 0.09980 | 3,849 |
| 09/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00069 | 0.00045 | 0 |
| 09/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00451 | 0.00339 | 0 |
| 09/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00008 | 0.00004 | 0 |
| 09/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01658 | 0.01824 | 0 |
| 09/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00101 | 0.00159 | 0 |
| 09/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00719 | 0.00865 | 0 |
| 09/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10300 | 0.10130 | 25 |
| 09/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01079 | 0.00933 | 0 |
| 09/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00441 | 0.00352 | 0 |
| 09/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.02010 | 0.01842 | 0 |
| 09/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00010 | 0.00012 | 0 |
| 09/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00441 | 0.00522 | 0 |
| 09/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00079 | 0.00103 | 0 |
| 09/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10450 | 0.10270 | 0 |
| 09/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01252 | 0.01103 | 0 |
| 09/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00637 | 0.00535 | 0 |
| 09/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02134 | 0.01960 | 0 |
| 09/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00024 | 0.00030 | 0 |
| 09/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00527 | 0.00605 | 0 |
| 09/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00142 | 0.00173 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.44530 | 10.34860 | 45,886 |
| 09/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.17200 | 0.12700 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.14800 | 0.10900 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.11200 | 0.08000 | 15,360 |
| 09/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.60200 | 0.51300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.41600 | 0.34100 | 5,120 |
| 09/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.19900 | 0.14800 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.22900 | 0.17400 | 1,000 |
| 09/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.65100 | 0.56000 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.84800 | 0.75400 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.99700 | 0.90200 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 15,360 |
| 09/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 1,000 |
| 09/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00600 | 0.01100 | 1,000 |
| 09/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.10400 | 0.14900 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.08400 | 0.12500 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.21700 | 0.28100 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00700 | 0.01400 | 5,120 |
| 09/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.02100 | 0.04200 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.15300 | 0.21000 | 0 |
| 09/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.12700 | 0.17800 | 0 |
| 09/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.59310 | 10.49480 | 10,657 |
| 09/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.24400 | 0.22800 | 0 |
| 09/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.24900 | 0.21000 | 0 |
| 09/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.26500 | 0.24800 | 0 |
| 09/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.87600 | 0.79000 | 0 |
| 09/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.16000 | 1.06100 | 0 |
| 09/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 10,200 |
| 09/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.03300 | 0.04500 | 1,625 |
| 09/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.34700 | 0.42900 | 0 |
| 09/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.43100 | 0.49100 | 0 |
| 09/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.37600 | 0.45900 | 0 |
| 09/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.74120 | 10.64080 | 16,893 |
| 09/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.59700 | 0.55000 | 0 |
| 09/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.57000 | 0.52500 | 0 |
| 09/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.62500 | 0.57600 | 0 |
| 09/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.22400 | 0.27500 | 0 |
| 09/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.26900 | 0.32400 | 0 |
| 09/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.24600 | 0.29900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.15070 | 11.04220 | 500 |
| 09/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.66800 | 0.64700 | 0 |
| 09/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.65300 | 0.63200 | 0 |
| 09/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.68300 | 0.66200 | 0 |
| 09/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 0.97500 | 1.06300 | 0 |
| 09/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.04500 | 1.13300 | 0 |
| 09/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.01000 | 1.09800 | 0 |
| 09/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.07430 | 8.00910 | 17,609 |
| 09/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.43000 | 0.36900 | 0 |
| 09/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.47900 | 0.41600 | 0 |
| 09/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.38300 | 0.32400 | 0 |
| 09/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00900 | 0.01500 | 0 |
| 09/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 09/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 09/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.11580 | 8.05010 | 3,035 |
| 09/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.16400 | 0.14000 | 0 |
| 09/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.14700 | 0.12600 | 0 |
| 09/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.18200 | 0.15600 | 0 |
| 09/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.25300 | 0.29200 | 0 |
| 09/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.31800 | 0.36200 | 0 |
| 09/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.28500 | 0.32600 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.16360 | 8.09730 | 100 |
| 09/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.32800 | 0.29200 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.30400 | 0.27100 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.35300 | 0.31500 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.22900 | 0.25700 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.28000 | 0.31300 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.25400 | 0.28400 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.38340 | 9.30670 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.29900 | 2.22600 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.25500 | 2.18200 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.34300 | 2.27000 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.21000 | 0.21300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22200 | 0.22500 | 0 |
| 09/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.21600 | 0.21900 | 0 |
| 09/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.03320 | 7.94980 | 10 |
| 09/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.05000 | 0.03200 | 0 |
| 09/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.06400 | 0.04100 | 0 |
| 09/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.03900 | 0.02400 | 0 |
| 09/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.20600 | 0.27400 | 0 |
| 09/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.13100 | 0.19100 | 0 |
| 09/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.16700 | 0.23200 | 0 |
| 09/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.12310 | 8.03860 | 0 |
| 09/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.46500 | 0.39500 | 0 |
| 09/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.42500 | 0.35900 | 0 |
| 09/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.50600 | 0.43400 | 0 |
| 09/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.04200 | 0.05400 | 0 |
| 09/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.06100 | 0.07900 | 0 |
| 09/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.05100 | 0.06500 | 0 |
| 09/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.21010 | 8.12370 | 0 |
| 09/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.50800 | 0.44500 | 0 |
| 09/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.47400 | 0.41300 | 0 |
| 09/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.54700 | 0.47900 | 0 |
| 09/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.09100 | 0.10900 | 0 |
| 09/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.11800 | 0.14300 | 0 |
| 09/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.10200 | 0.12500 | 0 |
| 09/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.14750 | 0.10270 | 5,670 |
| 09/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.09890 | 0.22600 | 8,000 |
| 09/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00560 | 0.00590 | 8,000 |
| 09/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.05510 | 0.07330 | 0 |
| 09/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00050 | 0.00050 | 16,000 |
| 09/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.69690 | 8.61940 | 26,769 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.04900 | 0.02900 | 0 |
| 09/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.04200 | 0.02400 | 0 |
| 09/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.05600 | 0.03500 | 0 |
| 09/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.40900 | 0.46600 | 0 |
| 09/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.49500 | 0.55500 | 0 |
| 09/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.45200 | 0.51000 | 0 |
| 09/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.82560 | 8.74690 | 50 |
| 09/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.34500 | 0.30100 | 0 |
| 09/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.32300 | 0.28100 | 0 |
| 09/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.36900 | 0.32300 | 0 |
| 09/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.24300 | 0.27600 | 0 |
| 09/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.29700 | 0.33400 | 0 |
| 09/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.26900 | 0.30400 | 0 |
| 09/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.95500 | 8.87490 | 0 |
| 09/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.64800 | 0.59000 | 0 |
| 09/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.61900 | 0.56300 | 0 |
| 09/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.68000 | 0.61900 | 0 |
| 09/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.18100 | 0.20000 | 0 |
| 09/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.22000 | 0.24400 | 0 |
| 09/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.19900 | 0.22100 | 0 |
| 09/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.30620 | 6.25490 | 0 |
| 09/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.08500 | 0.06000 | 0 |
| 09/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.06400 | 0.04500 | 0 |
| 09/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.11400 | 0.08000 | 0 |
| 09/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.05800 | 0.07500 | 0 |
| 09/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.10800 | 0.14000 | 0 |
| 09/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.07900 | 0.10500 | 0 |
| 09/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.36610 | 6.31540 | 0 |
| 09/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.24400 | 0.20700 | 0 |
| 09/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.27500 | 0.23600 | 0 |
| 09/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.21400 | 0.17900 | 0 |
| 09/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.14100 | 0.15700 | 0 |
| 09/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.10200 | 0.11400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.12100 | 0.13500 | 0 |
| 09/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.41630 | 6.36470 | 0 |
| 09/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.29800 | 0.26100 | 0 |
| 09/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.32500 | 0.28700 | 0 |
| 09/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.27200 | 0.23900 | 0 |
| 09/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.24300 | 0.26200 | 0 |
| 09/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.19600 | 0.21000 | 0 |
| 09/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.21900 | 0.23400 | 0 |
| 09/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.27830 | 1.26110 | 0 |
| 09/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.12890 | 0.11190 | 0 |
| 09/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.17840 | 0.16130 | 0 |
| 09/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.08010 | 0.06440 | 0 |
| 09/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00180 | 0.00330 | 0 |
| 09/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00010 | 0.00020 | 0 |
| 09/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00060 | 0.00080 | 0 |
| 09/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.29350 | 1.27600 | 0 |
| 09/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.09660 | 0.08250 | 0 |
| 09/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.06400 | 0.05310 | 0 |
| 09/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.13750 | 0.12160 | 0 |
| 09/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00480 | 0.00640 | 0 |
| 09/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.03130 | 0.03790 | 0 |
| 09/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.01390 | 0.01730 | 0 |
| 09/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.30890 | 1.29120 | 0 |
| 09/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.10830 | 0.09530 | 0 |
| 09/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.14460 | 0.12960 | 0 |
| 09/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.08000 | 0.06910 | 0 |
| 09/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.04910 | 0.05590 | 0 |
| 09/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01370 | 0.01640 | 0 |
| 09/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.02740 | 0.03210 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.05150 | 8.07410 | 257,260 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.80400 | 0.82700 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.75500 | 0.77700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.85400 | 0.87600 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.13200 | 0.14200 | 20,100 |
| 10/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.30200 | 1.32400 | 4,850 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.04400 | 0.04900 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.03100 | 0.03400 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.05300 | 1.07500 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.56200 | 0.58300 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.17700 | 0.18900 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10000 | 0.10800 | 10,000 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.34100 | 0.35800 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.02000 | 0.02200 | 5,000 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.38100 | 0.39900 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.42300 | 0.44200 | 6,700 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.30300 | 0.31900 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.05800 | 0.06300 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.00300 | 1.02500 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 20,100 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.02200 | 0.01800 | 100 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.40700 | 0.38900 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.05200 | 0.04500 | 200 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.03000 | 0.02500 | 10,000 |
| 10/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.20700 | 1.18500 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.04000 | 0.03400 | 5,000 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.81900 | 0.79800 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.24900 | 0.23400 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.12600 | 0.11500 | 2,000 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.01100 | 0.00900 | 12,000 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 2,000 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.72400 | 0.70300 | 132 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.63000 | 0.61000 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.49300 | 0.47500 | 100 |
| 10/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.18100 | 0.16800 | 132 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 10/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.15830 | 8.18130 | 34,704 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 0.98100 | 1.00200 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.93400 | 0.95400 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.02800 | 1.04900 | 16,000 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.79700 | 0.81600 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.88700 | 0.90700 | 37,000 |
| 10/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.10100 | 0.10300 | 360 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.42700 | 0.43900 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.17400 | 0.17900 | 2,000 |
| 10/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.09100 | 0.09300 | 5,500 |
| 10/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.13900 | 0.14300 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.55400 | 0.57000 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.22200 | 0.22900 | 2,500 |
| 10/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.32700 | 0.33700 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.71200 | 0.73000 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.05400 | 0.04900 | 246 |
| 10/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.26900 | 0.25600 | 2,000 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.09600 | 0.08900 | 2,500 |
| 10/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.46400 | 0.44800 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.78100 | 0.76200 | 1,500 |
| 10/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.61600 | 0.59800 | 4,000 |
| 10/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.13300 | 1.11200 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.16900 | 0.15800 | 360 |
| 10/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 1.04300 | 1.02200 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.03900 | 0.03500 | 8,000 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.02000 | 0.01800 | 9,200 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.02900 | 0.02600 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.02600 | 0.02300 | 0 |
| 10/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.02300 | 0.02100 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.26230 | 8.28540 | 23,336 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.69900 | 0.71700 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.21700 | 0.00000 | 1,500 |
| 10/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.52100 | 0.53600 | 300 |
| 10/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.30200 | 0.31000 | 6,000 |
| 10/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.66500 | 0.68300 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.73500 | 0.75300 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.20100 | 0.20700 | 540 |
| 10/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.39400 | 0.40600 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.43200 | 0.42100 | 6,000 |
| 10/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.64000 | 0.62500 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.12300 | 0.11800 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.25900 | 0.25100 | 2,040 |
| 10/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.15300 | 0.14800 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.95500 | 0.00000 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 1.03900 | 1.02200 | 0 |
| 10/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.13700 | 0.13200 | 0 |
| 10/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.37580 | 8.39920 | 9,338 |
| 10/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.68900 | 0.70800 | 0 |
| 10/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.66300 | 0.68100 | 0 |
| 10/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.71800 | 0.73700 | 0 |
| 10/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.31100 | 0.31900 | 180 |
| 10/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.61600 | 0.63200 | 0 |
| 10/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.34000 | 0.33300 | 180 |
| 10/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.24200 | 0.23800 | 0 |
| 10/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.03500 | 1.02000 | 0 |
| 10/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.28700 | 0.28200 | 0 |
| 10/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.26300 | 0.25900 | 0 |
| 10/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.58510 | 8.60920 | 659 |
| 10/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.61700 | 0.62800 | 0 |
| 10/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.63200 | 0.64300 | 0 |
| 10/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.60400 | 0.61400 | 0 |
| 10/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.04700 | 1.03300 | 0 |
| 10/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.97500 | 0.96200 | 0 |
| 10/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 1.01000 | 0.99700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.26150 | 9.28050 | 0 |
| 10/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.37900 | 1.39300 | 0 |
| 10/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.64000 | 1.65800 | 200 |
| 10/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.35900 | 1.37200 | 0 |
| 10/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.40000 | 1.41400 | 0 |
| 10/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.58900 | 0.58400 | 0 |
| 10/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.37900 | 0.37800 | 0 |
| 10/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.64800 | 0.64200 | 0 |
| 10/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.61800 | 0.61300 | 0 |
| 10/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.33560 | 10.35460 | 0 |
| 10/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 1.96400 | 1.98400 | 0 |
| 10/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 1.98400 | 2.00500 | 0 |
| 10/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.94300 | 1.96400 | 0 |
| 10/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.85700 | 0.85900 | 0 |
| 10/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.79800 | 0.80000 | 0 |
| 10/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.82800 | 0.82900 | 0 |
| 10/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.05150 | 8.07410 | 693 |
| 10/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.06622 | 0.07211 | 0 |
| 10/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.05778 | 0.06310 | 0 |
| 10/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.07599 | 0.08252 | 0 |
| 10/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.32449 | 0.30842 | 0 |
| 10/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.40628 | 0.38900 | 0 |
| 10/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.36472 | 0.34801 | 0 |
| 10/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.15830 | 8.18130 | 2 |
| 10/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.59144 | 0.60804 | 0 |
| 10/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.55384 | 0.56973 | 0 |
| 10/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.63025 | 0.64753 | 0 |
| 10/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.07235 | 0.06663 | 0 |
| 10/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.09594 | 0.08883 | 0 |
| 10/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.08354 | 0.07714 | 0 |
| 10/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.26230 | 8.28540 | 2 |
| 10/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.58682 | 0.60326 | 0 |
| 10/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.55972 | 0.57558 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.61687 | 0.63381 | 0 |
| 10/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.17777 | 0.17161 | 0 |
| 10/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.22062 | 0.21338 | 0 |
| 10/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.19772 | 0.19106 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.00750 | 12.99610 | 68,777 |
| 10/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.16600 | 1.15500 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.11700 | 1.10600 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.21500 | 1.20500 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.55300 | 0.54300 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.90800 | 1.89700 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 24,000 |
| 10/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.04600 | 0.04700 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 10/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 10/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.17260 | 13.16180 | 1,959 |
| 10/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.31400 | 0.32000 | 24,000 |
| 10/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.30000 | 0.30500 | 0 |
| 10/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.32900 | 0.33500 | 0 |
| 10/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.84500 | 1.83400 | 0 |
| 10/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02200 | 0.02200 | 6,000 |
| 10/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.55600 | 0.57300 | 0 |
| 10/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.62700 | 0.64300 | 0 |
| 10/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.59100 | 0.60800 | 0 |
| 10/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.33200 | 13.32150 | 0 |
| 10/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.04900 | 1.04500 | 0 |
| 10/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.01400 | 1.01000 | 0 |
| 10/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.08600 | 1.08100 | 0 |
| 10/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.15400 | 0.16000 | 0 |
| 10/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.18200 | 0.18900 | 0 |
| 10/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.16700 | 0.17400 | 0 |
| 10/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10080 | 0.10150 | 3,849 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00061 | 0.00069 | 0 |
| 10/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00007 | 0.00008 | 0 |
| 10/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00407 | 0.00451 | 0 |
| 10/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00127 | 0.00101 | 0 |
| 10/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01727 | 0.01658 | 0 |
| 10/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00781 | 0.00719 | 0 |
| 10/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10220 | 0.10300 | 25 |
| 10/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01013 | 0.01079 | 0 |
| 10/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00406 | 0.00441 | 0 |
| 10/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.01932 | 0.02010 | 0 |
| 10/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00012 | 0.00010 | 0 |
| 10/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00486 | 0.00441 | 0 |
| 10/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00093 | 0.00079 | 0 |
| 10/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10370 | 0.10450 | 0 |
| 10/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01187 | 0.01252 | 0 |
| 10/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00596 | 0.00637 | 0 |
| 10/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02057 | 0.02134 | 0 |
| 10/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00027 | 0.00024 | 0 |
| 10/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00566 | 0.00527 | 0 |
| 10/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00157 | 0.00142 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.43610 | 10.44530 | 45,849 |
| 10/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.17300 | 0.17200 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.14900 | 0.14800 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.19900 | 0.19900 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.22800 | 0.22900 | 1,000 |
| 10/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.64400 | 0.65100 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.84000 | 0.84800 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 0.98900 | 0.99700 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.59500 | 0.60200 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.11400 | 0.11200 | 15,360 |
| 10/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.41100 | 0.41600 | 5,120 |
| 10/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.22800 | 0.21700 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00900 | 0.00700 | 5,120 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.02500 | 0.02100 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 15,360 |
| 10/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 1,000 |
| 10/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 1,000 |
| 10/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.11300 | 0.10400 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.09200 | 0.08400 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.16300 | 0.15300 | 0 |
| 10/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.13700 | 0.12700 | 0 |
| 10/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.58300 | 10.59310 | 10,657 |
| 10/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.26300 | 0.24400 | 0 |
| 10/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.26800 | 0.24900 | 0 |
| 10/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.28500 | 0.26500 | 0 |
| 10/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.15000 | 1.16000 | 0 |
| 10/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.87900 | 0.87600 | 0 |
| 10/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.04600 | 0.03300 | 1,625 |
| 10/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 10,200 |
| 10/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.37800 | 0.34700 | 0 |
| 10/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.46100 | 0.43100 | 0 |
| 10/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.40600 | 0.37600 | 0 |
| 10/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.73030 | 10.74120 | 16,893 |
| 10/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.59400 | 0.59700 | 0 |
| 10/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.62100 | 0.62500 | 0 |
| 10/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.56800 | 0.57000 | 0 |
| 10/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.27800 | 0.26900 | 0 |
| 10/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.23100 | 0.22400 | 0 |
| 10/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.25400 | 0.24600 | 0 |
| 10/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.13770 | 11.15070 | 500 |
| 10/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.66900 | 0.66800 | 0 |
| 10/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.65400 | 0.65300 | 0 |
| 10/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.68500 | 0.68300 | 0 |
| 10/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 0.99000 | 0.97500 | 0 |
| 10/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.05900 | 1.04500 | 0 |
| 10/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.02400 | 1.01000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.11930 | 8.07430 | 17,604 |
| 10/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.47500 | 0.43000 | 0 |
| 10/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.42700 | 0.38300 | 0 |
| 10/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.52400 | 0.47900 | 0 |
| 10/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 10/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 10/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 10/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.15860 | 8.11580 | 3,035 |
| 10/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.18800 | 0.16400 | 0 |
| 10/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.17000 | 0.14700 | 0 |
| 10/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.20800 | 0.18200 | 0 |
| 10/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.23600 | 0.25300 | 0 |
| 10/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.29800 | 0.31800 | 0 |
| 10/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.26600 | 0.28500 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.20330 | 8.16360 | 100 |
| 10/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.35500 | 0.32800 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.38200 | 0.35300 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.33100 | 0.30400 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.26700 | 0.28000 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.21800 | 0.22900 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.24100 | 0.25400 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.39300 | 9.38340 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.31000 | 2.29900 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.26600 | 2.25500 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.35400 | 2.34300 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.21100 | 0.21000 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22300 | 0.22200 | 0 |
| 10/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.21700 | 0.21600 | 0 |
| 10/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.02900 | 8.03320 | 10 |
| 10/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.05100 | 0.05000 | 0 |
| 10/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.03900 | 0.03900 | 0 |
| 10/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.06500 | 0.06400 | 0 |
| 10/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.13600 | 0.13100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.21000 | 0.20600 | 0 |
| 10/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.17200 | 0.16700 | 0 |
| 10/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.11850 | 8.12310 | 0 |
| 10/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.46500 | 0.46500 | 0 |
| 10/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.42600 | 0.42500 | 0 |
| 10/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.50600 | 0.50600 | 0 |
| 10/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.04600 | 0.04200 | 0 |
| 10/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.06600 | 0.06100 | 0 |
| 10/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.05500 | 0.05100 | 0 |
| 10/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.20390 | 8.21010 | 0 |
| 10/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.50600 | 0.50800 | 0 |
| 10/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.54400 | 0.54700 | 0 |
| 10/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.47200 | 0.47400 | 0 |
| 10/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.12200 | 0.11800 | 0 |
| 10/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.09400 | 0.09100 | 0 |
| 10/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.10600 | 0.10200 | 0 |
| 10/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.13900 | 0.14750 | 5,670 |
| 10/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.10970 | 0.09890 | 8,000 |
| 10/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00450 | 0.00560 | 8,000 |
| 10/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.04610 | 0.05510 | 0 |
| 10/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00030 | 0.00050 | 16,000 |
| 10/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.69050 | 8.69690 | 26,769 |
| 10/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.05400 | 0.04900 | 0 |
| 10/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.04700 | 0.04200 | 0 |
| 10/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.06100 | 0.05600 | 0 |
| 10/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.42100 | 0.40900 | 0 |
| 10/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.50700 | 0.49500 | 0 |
| 10/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.46400 | 0.45200 | 0 |
| 10/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.81820 | 8.82560 | 50 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.34700 | 0.34500 | 0 |
| 10/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.32500 | 0.32300 | 0 |
| 10/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.37000 | 0.36900 | 0 |
| 10/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.25200 | 0.24300 | 0 |
| 10/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.30700 | 0.29700 | 0 |
| 10/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.27900 | 0.26900 | 0 |
| 10/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.94650 | 8.95500 | 0 |
| 10/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.64600 | 0.64800 | 0 |
| 10/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.67800 | 0.68000 | 0 |
| 10/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.61700 | 0.61900 | 0 |
| 10/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.22600 | 0.22000 | 0 |
| 10/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.18700 | 0.18100 | 0 |
| 10/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.20500 | 0.19900 | 0 |
| 10/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.32220 | 6.30620 | 0 |
| 10/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.09400 | 0.08500 | 0 |
| 10/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.07200 | 0.06400 | 0 |
| 10/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.12400 | 0.11400 | 0 |
| 10/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.05200 | 0.05800 | 0 |
| 10/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.10000 | 0.10800 | 0 |
| 10/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.07200 | 0.07900 | 0 |
| 10/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.38170 | 6.36610 | 0 |
| 10/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.25200 | 0.24400 | 0 |
| 10/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.22300 | 0.21400 | 0 |
| 10/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.28400 | 0.27500 | 0 |
| 10/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.09500 | 0.10200 | 0 |
| 10/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.13400 | 0.14100 | 0 |
| 10/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.11300 | 0.12100 | 0 |
| 10/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.42970 | 6.41630 | 0 |
| 10/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.30400 | 0.29800 | 0 |
| 10/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.27800 | 0.27200 | 0 |
| 10/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.33100 | 0.32500 | 0 |
| 10/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.18900 | 0.19600 | 0 |
| 10/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.23600 | 0.24300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.21200 | 0.21900 | 0 |
| 10/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.27410 | 1.27830 | 0 |
| 10/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.12480 | 0.12890 | 0 |
| 10/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.07620 | 0.08010 | 0 |
| 10/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.17420 | 0.17840 | 0 |
| 10/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00010 | 0.00010 | 0 |
| 10/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00210 | 0.00180 | 0 |
| 10/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00070 | 0.00060 | 0 |
| 10/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.28930 | 1.29350 | 0 |
| 10/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.09360 | 0.09660 | 0 |
| 10/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.06180 | 0.06400 | 0 |
| 10/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.13380 | 0.13750 | 0 |
| 10/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00530 | 0.00480 | 0 |
| 10/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.03330 | 0.03130 | 0 |
| 10/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.01510 | 0.01390 | 0 |
| 10/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.30480 | 1.30890 | 0 |
| 10/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.10520 | 0.10830 | 0 |
| 10/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.07740 | 0.08000 | 0 |
| 10/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.14110 | 0.14460 | 0 |
| 10/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01430 | 0.01370 | 0 |
| 10/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.05060 | 0.04910 | 0 |
| 10/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.02840 | 0.02740 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.11570 | 8.05150 | 260,856 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.86800 | 0.80400 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.81800 | 0.75500 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 0.91800 | 0.85400 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.16100 | 0.13200 | 6,700 |
| 11/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.36600 | 1.30200 | 4,850 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.05700 | 0.04400 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.04000 | 0.03100 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.03200 | 0.02500 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.11700 | 1.05300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.62300 | 0.56200 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.21400 | 0.17700 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.12400 | 0.10000 | 10,000 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.06700 | 1.00300 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.48100 | 0.42300 | 6,700 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.35200 | 0.30300 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.02600 | 0.02000 | 5,000 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.43400 | 0.38100 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.39200 | 0.34100 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.01100 | 0.00800 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.07300 | 0.05800 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.35700 | 0.40700 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.02600 | 0.04000 | 5,000 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.76000 | 0.81900 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.01800 | 0.03000 | 10,000 |
| 11/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.14500 | 1.20700 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.03600 | 0.05200 | 200 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 20,100 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.01500 | 0.02200 | 6,800 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.20800 | 0.24900 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.09800 | 0.12600 | 2,000 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.00700 | 0.01100 | 12,000 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 2,000 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.66600 | 0.72400 | 132 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.57400 | 0.63000 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.44100 | 0.49300 | 100 |
| 11/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.14500 | 0.18100 | 6,832 |
| 11/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 11/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.22280 | 8.15830 | 34,896 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.04200 | 0.98100 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 0.99500 | 0.93400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.09000 | 1.02800 | 16,000 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.94700 | 0.88700 | 37,000 |
| 11/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.11500 | 0.10100 | 360 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.46800 | 0.42700 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.19600 | 0.17400 | 2,000 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.15700 | 0.13900 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.60500 | 0.55400 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.16500 | 0.00000 | 20,100 |
| 11/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.10400 | 0.09100 | 5,500 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.24900 | 0.22200 | 2,500 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.36200 | 0.32700 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.76700 | 0.71200 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.85400 | 0.79700 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.03100 | 0.03900 | 8,000 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.69200 | 0.00000 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.04400 | 0.05400 | 246 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.23900 | 0.26900 | 2,000 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.73400 | 0.78100 | 1,500 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.08200 | 0.09600 | 2,500 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.42600 | 0.46400 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.57300 | 0.61600 | 4,000 |
| 11/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.08100 | 1.13300 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.14500 | 0.16900 | 360 |
| 11/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.99200 | 1.04300 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.01700 | 0.02000 | 9,200 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.02400 | 0.02900 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.02200 | 0.02600 | 0 |
| 11/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.01900 | 0.02300 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.32650 | 8.26230 | 23,396 |
| 11/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.75100 | 0.69900 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.71600 | 0.66500 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.78800 | 0.73500 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.22100 | 0.20100 | 540 |
| 11/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.42900 | 0.39400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.23900 | 0.21700 | 1,500 |
| 11/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.56200 | 0.52100 | 300 |
| 11/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.33000 | 0.30200 | 6,000 |
| 11/05/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.91300 | 0.95500 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.99500 | 1.03900 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.40300 | 0.43200 | 6,000 |
| 11/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.60400 | 0.64000 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.11200 | 0.12300 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.23600 | 0.25900 | 2,040 |
| 11/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.14000 | 0.15300 | 0 |
| 11/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.12500 | 0.13700 | 0 |
| 11/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.43890 | 8.37580 | 9,398 |
| 11/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.73600 | 0.68900 | 0 |
| 11/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.70700 | 0.66300 | 0 |
| 11/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.76600 | 0.71800 | 0 |
| 11/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.33500 | 0.31100 | 180 |
| 11/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.65800 | 0.61600 | 0 |
| 11/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.31900 | 0.34000 | 180 |
| 11/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.22700 | 0.24200 | 0 |
| 11/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.99600 | 1.03500 | 0 |
| 11/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.26800 | 0.28700 | 0 |
| 11/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.24700 | 0.26300 | 0 |
| 11/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.64860 | 8.58510 | 659 |
| 11/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.64800 | 0.61700 | 0 |
| 11/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.63300 | 0.60400 | 0 |
| 11/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.66300 | 0.63200 | 0 |
| 11/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.94200 | 0.97500 | 0 |
| 11/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 1.01200 | 1.04700 | 0 |
| 11/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 0.97700 | 1.01000 | 0 |
| 11/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.32640 | 9.26150 | 0 |
| 11/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.42100 | 1.37900 | 0 |
| 11/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.40000 | 1.35900 | 0 |
| 11/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.69200 | 1.64000 | 200 |
| 11/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.44300 | 1.40000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.56700 | 0.58900 | 0 |
| 11/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.36600 | 0.37900 | 0 |
| 11/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.62400 | 0.64800 | 0 |
| 11/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.59500 | 0.61800 | 0 |
| 11/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.40050 | 10.33560 | 0 |
| 11/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.01200 | 1.96400 | 0 |
| 11/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 1.99100 | 1.94300 | 0 |
| 11/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.03300 | 1.98400 | 0 |
| 11/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.78300 | 0.79800 | 0 |
| 11/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.84100 | 0.85700 | 0 |
| 11/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.81200 | 0.82800 | 0 |
| 11/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.11570 | 8.05150 | 694 |
| 11/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.08328 | 0.06622 | 0 |
| 11/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.07314 | 0.05778 | 0 |
| 11/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.09496 | 0.07599 | 0 |
| 11/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.27926 | 0.32449 | 0 |
| 11/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.35744 | 0.40628 | 0 |
| 11/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.31758 | 0.36472 | 0 |
| 11/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.22280 | 8.15830 | 2 |
| 11/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.64322 | 0.59144 | 0 |
| 11/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.60436 | 0.55384 | 0 |
| 11/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.68323 | 0.63025 | 0 |
| 11/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.06083 | 0.07235 | 0 |
| 11/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.08196 | 0.09594 | 0 |
| 11/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.07082 | 0.08354 | 0 |
| 11/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.32650 | 8.26230 | 2 |
| 11/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.63310 | 0.58682 | 0 |
| 11/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.60299 | 0.55972 | 0 |
| 11/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.66588 | 0.61687 | 0 |
| 11/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.16258 | 0.17777 | 0 |
| 11/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.19969 | 0.22062 | 0 |
| 11/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.17980 | 0.19772 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.06250 | 13.00750 | 70,452 |
| 11/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.22200 | 1.16600 | 0 |
| 11/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.17200 | 1.11700 | 0 |
| 11/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.27100 | 1.21500 | 0 |
| 11/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 1.96300 | 1.90800 | 0 |
| 11/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.60200 | 0.55300 | 0 |
| 11/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 24,000 |
| 11/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.04000 | 0.04600 | 0 |
| 11/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 11/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 11/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 11/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.22750 | 13.17260 | 1,964 |
| 11/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.35200 | 0.31400 | 24,000 |
| 11/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.33600 | 0.30000 | 0 |
| 11/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.36800 | 0.32900 | 0 |
| 11/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.90000 | 1.84500 | 0 |
| 11/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 6,000 |
| 11/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.54100 | 0.55600 | 0 |
| 11/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.60900 | 0.62700 | 0 |
| 11/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.57500 | 0.59100 | 0 |
| 11/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.38620 | 13.33200 | 0 |
| 11/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.09500 | 1.04900 | 0 |
| 11/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.06000 | 1.01400 | 0 |
| 11/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.13200 | 1.08600 | 0 |
| 11/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.14600 | 0.15400 | 0 |
| 11/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.17400 | 0.18200 | 0 |
| 11/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.15900 | 0.16700 | 0 |
| 11/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10160 | 0.10080 | 3,849 |
| 11/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00073 | 0.00061 | 0 |
| 11/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00009 | 0.00007 | 0 |
| 11/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00461 | 0.00407 | 0 |
| 11/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00101 | 0.00127 | 0 |
| 11/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01649 | 0.01727 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00713 | 0.00781 | 0 |
| 11/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10300 | 0.10220 | 25 |
| 11/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01078 | 0.01013 | 0 |
| 11/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00443 | 0.00406 | 0 |
| 11/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.02010 | 0.01932 | 0 |
| 11/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00010 | 0.00012 | 0 |
| 11/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00443 | 0.00486 | 0 |
| 11/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00078 | 0.00093 | 0 |
| 11/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10450 | 0.10370 | 0 |
| 11/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01251 | 0.01187 | 0 |
| 11/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00638 | 0.00596 | 0 |
| 11/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02135 | 0.02057 | 0 |
| 11/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00025 | 0.00027 | 0 |
| 11/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00528 | 0.00566 | 0 |
| 11/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00141 | 0.00157 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.50730 | 10.43610 | 45,799 |
| 11/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.20900 | 0.17300 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.18100 | 0.14900 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.23900 | 0.19900 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.27200 | 0.22800 | 1,000 |
| 11/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.71200 | 0.64400 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.13700 | 0.11400 | 15,360 |
| 11/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.91000 | 0.84000 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 1.05900 | 0.98900 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.66300 | 0.59500 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.47100 | 0.41100 | 5,120 |
| 11/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.18000 | 0.22800 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00600 | 0.00900 | 5,120 |
| 11/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.01400 | 0.02500 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 15,360 |
| 11/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 1,000 |
| 11/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00500 | 0.00800 | 1,000 |
| 11/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.08200 | 0.11300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.06500 | 0.09200 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.12400 | 0.16300 | 0 |
| 11/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.10200 | 0.13700 | 0 |
| 11/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.65440 | 10.58300 | 10,657 |
| 11/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.29500 | 0.26300 | 0 |
| 11/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.27300 | 0.26800 | 0 |
| 11/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.31800 | 0.28500 | 0 |
| 11/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.94200 | 0.87900 | 0 |
| 11/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.21800 | 1.15000 | 0 |
| 11/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 10,200 |
| 11/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.03800 | 0.04600 | 1,625 |
| 11/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.33900 | 0.37800 | 0 |
| 11/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.39400 | 0.46100 | 0 |
| 11/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.36600 | 0.40600 | 0 |
| 11/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.80110 | 10.73030 | 16,893 |
| 11/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.63300 | 0.59400 | 0 |
| 11/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.60500 | 0.56800 | 0 |
| 11/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.66200 | 0.62100 | 0 |
| 11/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.20100 | 0.23100 | 0 |
| 11/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.24400 | 0.27800 | 0 |
| 11/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.22200 | 0.25400 | 0 |
| 11/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.20860 | 11.13770 | 500 |
| 11/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.69400 | 0.66900 | 0 |
| 11/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.67800 | 0.65400 | 0 |
| 11/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.71000 | 0.68500 | 0 |
| 11/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 0.94400 | 0.99000 | 0 |
| 11/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.01200 | 1.05900 | 0 |
| 11/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 0.97800 | 1.02400 | 0 |
| 11/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.14010 | 8.11930 | 17,604 |
| 11/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.49600 | 0.47500 | 0 |
| 11/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.54500 | 0.52400 | 0 |
| 11/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.44700 | 0.42700 | 0 |
| 11/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 11/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 11/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.17900 | 8.15860 | 3,160 |
| 11/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.19800 | 0.18800 | 0 |
| 11/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.17900 | 0.17000 | 0 |
| 11/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.21800 | 0.20800 | 0 |
| 11/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.22500 | 0.23600 | 0 |
| 11/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.28600 | 0.29800 | 0 |
| 11/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.25500 | 0.26600 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.22350 | 8.20330 | 100 |
| 11/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.36700 | 0.35500 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.34100 | 0.33100 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.39400 | 0.38200 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.21000 | 0.21800 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.25700 | 0.26700 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.23300 | 0.24100 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.41340 | 9.39300 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.33200 | 2.31000 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.28800 | 2.26600 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.37700 | 2.35400 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.21400 | 0.21100 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22500 | 0.22300 | 0 |
| 11/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.21900 | 0.21700 | 0 |
| 11/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.13530 | 8.02900 | 10 |
| 11/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.08900 | 0.05100 | 0 |
| 11/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.11500 | 0.06500 | 0 |
| 11/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.07100 | 0.03900 | 0 |
| 11/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.13600 | 0.21000 | 0 |
| 11/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.08000 | 0.13600 | 0 |
| 11/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.10400 | 0.17200 | 0 |
| 11/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.22480 | 8.11850 | 0 |
| 11/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.55400 | 0.46500 | 0 |
| 11/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.51200 | 0.42600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.59700 | 0.50600 | 0 |
| 11/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.03100 | 0.04600 | 0 |
| 11/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.04600 | 0.06600 | 0 |
| 11/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.03800 | 0.05500 | 0 |
| 11/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.30910 | 8.20390 | 0 |
| 11/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.59100 | 0.50600 | 0 |
| 11/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.55200 | 0.47200 | 0 |
| 11/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.63100 | 0.54400 | 0 |
| 11/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.07600 | 0.09400 | 0 |
| 11/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.09700 | 0.12200 | 0 |
| 11/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.08600 | 0.10600 | 0 |
| 11/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.16790 | 0.13900 | 5,670 |
| 11/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.00000 | 0.10970 | 0 |
| 11/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00370 | 0.00450 | 8,000 |
| 11/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.03690 | 0.04610 | 0 |
| 11/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00020 | 0.00030 | 16,000 |
| 11/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.74980 | 8.69050 | 26,989 |
| 11/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.06100 | 0.05400 | 0 |
| 11/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.07000 | 0.06100 | 0 |
| 11/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.05400 | 0.04700 | 0 |
| 11/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.45400 | 0.50700 | 0 |
| 11/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.37000 | 0.42100 | 0 |
| 11/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.41100 | 0.46400 | 0 |
| 11/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.87750 | 8.81820 | 50 |
| 11/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.37600 | 0.34700 | 0 |
| 11/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.35200 | 0.32500 | 0 |
| 11/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.40100 | 0.37000 | 0 |
| 11/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.22400 | 0.25200 | 0 |
| 11/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.27500 | 0.30700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.24900 | 0.27900 | 0 |
| 11/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 9.00580 | 8.94650 | 0 |
| 11/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.68500 | 0.64600 | 0 |
| 11/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.65300 | 0.61700 | 0 |
| 11/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.71900 | 0.67800 | 0 |
| 11/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.16900 | 0.18700 | 0 |
| 11/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.20300 | 0.22600 | 0 |
| 11/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.18500 | 0.20500 | 0 |
| 11/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.37530 | 6.32220 | 0 |
| 11/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.12700 | 0.09400 | 0 |
| 11/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.09700 | 0.07200 | 0 |
| 11/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.16100 | 0.12400 | 0 |
| 11/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.03600 | 0.05200 | 0 |
| 11/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.07200 | 0.10000 | 0 |
| 11/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.05200 | 0.07200 | 0 |
| 11/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.43570 | 6.38170 | 0 |
| 11/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.29000 | 0.25200 | 0 |
| 11/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.32300 | 0.28400 | 0 |
| 11/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.25800 | 0.22300 | 0 |
| 11/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.11500 | 0.13400 | 0 |
| 11/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.08000 | 0.09500 | 0 |
| 11/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.09700 | 0.11300 | 0 |
| 11/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.48270 | 6.42970 | 0 |
| 11/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.33800 | 0.30400 | 0 |
| 11/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.36700 | 0.33100 | 0 |
| 11/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.31100 | 0.27800 | 0 |
| 11/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.21600 | 0.23600 | 0 |
| 11/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.17200 | 0.18900 | 0 |
| 11/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.19300 | 0.21200 | 0 |
| 11/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.28520 | 1.27410 | 0 |
| 11/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.13580 | 0.12480 | 0 |
| 11/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.18530 | 0.17420 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.08760 | 0.07620 | 0 |
| 11/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00240 | 0.00210 | 0 |
| 11/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00010 | 0.00010 | 0 |
| 11/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00060 | 0.00070 | 0 |
| 11/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.30070 | 1.28930 | 0 |
| 11/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.10230 | 0.09360 | 0 |
| 11/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.06890 | 0.06180 | 0 |
| 11/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.14390 | 0.13380 | 0 |
| 11/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00400 | 0.00530 | 0 |
| 11/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.02900 | 0.03330 | 0 |
| 11/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.01240 | 0.01510 | 0 |
| 11/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.31620 | 1.30480 | 0 |
| 11/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.11370 | 0.10520 | 0 |
| 11/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.15070 | 0.14110 | 0 |
| 11/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.08460 | 0.07740 | 0 |
| 11/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.04640 | 0.05060 | 0 |
| 11/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01250 | 0.01430 | 0 |
| 11/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.02550 | 0.02840 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.21490 | 8.11570 | 294,290 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 0.96600 | 0.86800 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 0.91700 | 0.81800 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.01600 | 0.91800 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.21300 | 0.16100 | 6,700 |
| 14/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.46500 | 1.36600 | 4,850 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.07300 | 0.05700 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.05000 | 0.04000 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.04000 | 0.03200 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.21500 | 1.11700 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.71900 | 0.62300 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.27600 | 0.21400 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.16100 | 0.12400 | 10,000 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.03200 | 0.02600 | 5,000 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.52600 | 0.43400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.47900 | 0.39200 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.09500 | 0.07300 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.16600 | 1.06700 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.57400 | 0.48100 | 6,700 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.43300 | 0.35200 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.01800 | 0.03600 | 200 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 20,100 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00900 | 0.01500 | 6,800 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.28000 | 0.35700 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.01400 | 0.02600 | 5,000 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.66700 | 0.76000 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.01100 | 0.01800 | 10,000 |
| 14/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 1.04800 | 1.14500 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.14600 | 0.20800 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.06100 | 0.09800 | 2,000 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.00400 | 0.00700 | 12,000 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 2,000 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.57500 | 0.66600 | 132 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.48500 | 0.57400 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.35800 | 0.44100 | 100 |
| 14/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.09800 | 0.14500 | 6,832 |
| 14/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 14/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.32220 | 8.22280 | 34,917 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.13800 | 1.04200 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.09000 | 0.99500 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.19000 | 0.16500 | 20,100 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.85500 | 0.76700 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.94700 | 0.85400 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.18600 | 1.09000 | 16,000 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.04200 | 0.94700 | 37,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.13100 | 0.11500 | 360 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.53400 | 0.46800 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.22600 | 0.19600 | 2,000 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.18000 | 0.15700 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.68600 | 0.60500 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.11900 | 0.10400 | 5,500 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.28600 | 0.24900 | 2,500 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.41700 | 0.36200 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.19500 | 0.23900 | 2,000 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.65800 | 0.73400 | 1,500 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.06400 | 0.08200 | 2,500 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.36400 | 0.42600 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.50400 | 0.57300 | 4,000 |
| 14/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 0.99700 | 1.08100 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.11200 | 0.14500 | 360 |
| 14/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.90900 | 0.99200 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.01400 | 0.01700 | 9,200 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.02500 | 0.03100 | 8,000 |
| 14/05/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.61800 | 0.69200 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.03300 | 0.04400 | 246 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 14/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.42480 | 8.32650 | 24,850 |
| 14/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.83000 | 0.75100 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.79300 | 0.71600 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.86800 | 0.78800 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.24700 | 0.22100 | 540 |
| 14/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.47800 | 0.42900 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.62400 | 0.56200 | 300 |
| 14/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.36900 | 0.33000 | 6,000 |
| 14/05/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.26700 | 0.23900 | 3,500 |
| 14/05/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.84200 | 0.91300 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.92200 | 0.99500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.35300 | 0.40300 | 6,000 |
| 14/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.54400 | 0.60400 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.09300 | 0.11200 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.19900 | 0.23600 | 4,040 |
| 14/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.11800 | 0.14000 | 0 |
| 14/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.10500 | 0.12500 | 0 |
| 14/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.53590 | 8.43890 | 9,398 |
| 14/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.80300 | 0.73600 | 0 |
| 14/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.77300 | 0.70700 | 0 |
| 14/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.83400 | 0.76600 | 0 |
| 14/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.36600 | 0.33500 | 180 |
| 14/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.71500 | 0.65800 | 0 |
| 14/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.27900 | 0.31900 | 180 |
| 14/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.19800 | 0.22700 | 0 |
| 14/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.93000 | 0.99600 | 0 |
| 14/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.23700 | 0.26800 | 0 |
| 14/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.21700 | 0.24700 | 0 |
| 14/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.74440 | 8.64860 | 659 |
| 14/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.69300 | 0.64800 | 0 |
| 14/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.67800 | 0.63300 | 0 |
| 14/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.70900 | 0.66300 | 0 |
| 14/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.89300 | 0.94200 | 0 |
| 14/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 0.96200 | 1.01200 | 0 |
| 14/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 0.92700 | 0.97700 | 0 |
| 14/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.42650 | 9.32640 | 0 |
| 14/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.49000 | 1.42100 | 0 |
| 14/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.46800 | 1.40000 | 0 |
| 14/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.77400 | 1.69200 | 200 |
| 14/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.51300 | 1.44300 | 0 |
| 14/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.53700 | 0.56700 | 0 |
| 14/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.34800 | 0.36600 | 0 |
| 14/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.59200 | 0.62400 | 0 |
| 14/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.56400 | 0.59500 | 0 |
| 14/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.50060 | 10.40050 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.08300 | 2.01200 | 0 |
| 14/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.06100 | 1.99100 | 0 |
| 14/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.10500 | 2.03300 | 0 |
| 14/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.75400 | 0.78300 | 0 |
| 14/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.81000 | 0.84100 | 0 |
| 14/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.78200 | 0.81200 | 0 |
| 14/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.21490 | 8.11570 | 696 |
| 14/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.10816 | 0.08328 | 0 |
| 14/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.09482 | 0.07314 | 0 |
| 14/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.12347 | 0.09496 | 0 |
| 14/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.20857 | 0.27926 | 0 |
| 14/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.27992 | 0.35744 | 0 |
| 14/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.24326 | 0.31758 | 0 |
| 14/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.32220 | 8.22280 | 2 |
| 14/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.72679 | 0.64322 | 0 |
| 14/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.68597 | 0.60436 | 0 |
| 14/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.76864 | 0.68323 | 0 |
| 14/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.04684 | 0.06083 | 0 |
| 14/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.06417 | 0.08196 | 0 |
| 14/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.05499 | 0.07082 | 0 |
| 14/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.42480 | 8.32650 | 2 |
| 14/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.70640 | 0.63310 | 0 |
| 14/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.67309 | 0.60299 | 0 |
| 14/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.74079 | 0.66588 | 0 |
| 14/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.13919 | 0.16258 | 0 |
| 14/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.17149 | 0.19969 | 0 |
| 14/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.15480 | 0.17980 | 0 |
| 14/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.23300 | 13.06250 | 72,209 |
| 14/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.38900 | 1.22200 | 0 |
| 14/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.34000 | 1.17200 | 0 |
| 14/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.43800 | 1.27100 | 0 |
| 14/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 2.13300 | 1.96300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.75500 | 0.60200 | 0 |
| 14/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 24,000 |
| 14/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.02200 | 0.04000 | 0 |
| 14/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00500 | 0.00900 | 0 |
| 14/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |
| 14/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.00600 | 0.01000 | 0 |
| 14/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.39870 | 13.22750 | 1,964 |
| 14/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.42400 | 0.35200 | 24,000 |
| 14/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 2.06900 | 1.90000 | 0 |
| 14/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.40600 | 0.33600 | 0 |
| 14/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.44300 | 0.36800 | 0 |
| 14/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.44400 | 0.54100 | 0 |
| 14/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.50700 | 0.60900 | 0 |
| 14/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02000 | 0.02300 | 6,000 |
| 14/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.47500 | 0.57500 | 0 |
| 14/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.55530 | 13.38620 | 0 |
| 14/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.22900 | 1.09500 | 0 |
| 14/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.19100 | 1.06000 | 0 |
| 14/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.26800 | 1.13200 | 0 |
| 14/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.11300 | 0.14600 | 0 |
| 14/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.13600 | 0.17400 | 0 |
| 14/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.12400 | 0.15900 | 0 |
| 14/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10300 | 0.10160 | 3,849 |
| 14/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00094 | 0.00073 | 0 |
| 14/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00563 | 0.00461 | 0 |
| 14/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00012 | 0.00009 | 0 |
| 14/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01512 | 0.01649 | 0 |
| 14/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00063 | 0.00101 | 0 |
| 14/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00594 | 0.00713 | 0 |
| 14/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10450 | 0.10300 | 25 |
| 14/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01210 | 0.01078 | 0 |
| 14/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00524 | 0.00443 | 0 |
| 14/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.02158 | 0.02010 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00010 | 0 |
| 14/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00374 | 0.00443 | 0 |
| 14/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00060 | 0.00078 | 0 |
| 14/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10590 | 0.10450 | 0 |
| 14/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01369 | 0.01251 | 0 |
| 14/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00718 | 0.00638 | 0 |
| 14/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02272 | 0.02135 | 0 |
| 14/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00022 | 0.00025 | 0 |
| 14/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00468 | 0.00528 | 0 |
| 14/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00119 | 0.00141 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.55160 | 10.50730 | 45,977 |
| 14/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.24400 | 0.20900 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.21500 | 0.18100 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.27600 | 0.23900 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.31000 | 0.27200 | 1,000 |
| 14/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.75600 | 0.71200 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 0.95400 | 0.91000 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 1.10300 | 1.05900 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.16400 | 0.13700 | 15,360 |
| 14/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.70700 | 0.66300 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.51400 | 0.47100 | 5,120 |
| 14/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.16200 | 0.18000 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 5,120 |
| 14/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 15,360 |
| 14/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 1,000 |
| 14/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 1,000 |
| 14/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.07400 | 0.08200 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.05800 | 0.06500 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.11300 | 0.12400 | 0 |
| 14/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.09200 | 0.10200 | 0 |
| 14/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.69930 | 10.65440 | 10,657 |
| 14/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.31300 | 0.29500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.29000 | 0.27300 | 0 |
| 14/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.33800 | 0.31800 | 0 |
| 14/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.97200 | 0.94200 | 0 |
| 14/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.26000 | 1.21800 | 0 |
| 14/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01100 | 0.01400 | 10,200 |
| 14/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.02300 | 0.03800 | 1,625 |
| 14/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.31400 | 0.33900 | 0 |
| 14/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.36600 | 0.39400 | 0 |
| 14/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.33900 | 0.36600 | 0 |
| 14/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.84540 | 10.80110 | 16,893 |
| 14/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.67700 | 0.63300 | 0 |
| 14/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.64900 | 0.60500 | 0 |
| 14/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.70600 | 0.66200 | 0 |
| 14/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.20100 | 0.20100 | 0 |
| 14/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.24400 | 0.24400 | 0 |
| 14/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.22200 | 0.22200 | 0 |
| 14/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.25230 | 11.20860 | 500 |
| 14/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.73900 | 0.69400 | 0 |
| 14/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.72300 | 0.67800 | 0 |
| 14/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.75600 | 0.71000 | 0 |
| 14/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 0.94700 | 0.94400 | 0 |
| 14/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.01400 | 1.01200 | 0 |
| 14/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 0.98000 | 0.97800 | 0 |
| 14/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.17140 | 8.14010 | 17,604 |
| 14/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.52600 | 0.49600 | 0 |
| 14/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.57500 | 0.54500 | 0 |
| 14/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.47700 | 0.44700 | 0 |
| 14/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 14/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 14/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 14/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.21020 | 8.17900 | 3,160 |
| 14/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.21300 | 0.19800 | 0 |
| 14/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.19300 | 0.17900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.23600 | 0.21800 | 0 |
| 14/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.21200 | 0.22500 | 0 |
| 14/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.26900 | 0.28600 | 0 |
| 14/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.23900 | 0.25500 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.25490 | 8.22350 | 100 |
| 14/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.38800 | 0.36700 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.36200 | 0.34100 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.41600 | 0.39400 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.20000 | 0.21000 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.24600 | 0.25700 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.22200 | 0.23300 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.47140 | 9.41340 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.39200 | 2.33200 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.34800 | 2.28800 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.43700 | 2.37700 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.21600 | 0.21400 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22700 | 0.22500 | 0 |
| 14/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.22100 | 0.21900 | 0 |
| 14/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.18880 | 8.13530 | 10 |
| 14/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.12200 | 0.08900 | 0 |
| 14/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.15200 | 0.11500 | 0 |
| 14/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.09600 | 0.07100 | 0 |
| 14/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.10700 | 0.13600 | 0 |
| 14/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.06300 | 0.08000 | 0 |
| 14/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.08300 | 0.10400 | 0 |
| 14/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.27780 | 8.22480 | 0 |
| 14/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.60300 | 0.55400 | 0 |
| 14/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.56000 | 0.51200 | 0 |
| 14/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.64700 | 0.59700 | 0 |
| 14/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.02800 | 0.03100 | 0 |
| 14/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.04100 | 0.04600 | 0 |
| 14/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.03400 | 0.03800 | 0 |
| 14/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.36300 | 8.30910 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.63800 | 0.59100 | 0 |
| 14/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.59800 | 0.55200 | 0 |
| 14/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.67900 | 0.63100 | 0 |
| 14/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.07000 | 0.07600 | 0 |
| 14/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.08900 | 0.09700 | 0 |
| 14/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.07900 | 0.08600 | 0 |
| 14/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.21870 | 0.16790 | 5,670 |
| 14/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 14/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00380 | 0.00370 | 8,000 |
| 14/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.02950 | 0.03690 | 0 |
| 14/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00020 | 0.00020 | 16,000 |
| 14/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.78500 | 8.74980 | 27,749 |
| 14/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.06000 | 0.06100 | 0 |
| 14/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.05200 | 0.05400 | 0 |
| 14/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.06900 | 0.07000 | 0 |
| 14/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.33400 | 0.37000 | 0 |
| 14/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.41700 | 0.45400 | 0 |
| 14/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.37500 | 0.41100 | 0 |
| 14/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.91360 | 8.87750 | 50 |
| 14/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.39000 | 0.37600 | 0 |
| 14/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.41600 | 0.40100 | 0 |
| 14/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.36600 | 0.35200 | 0 |
| 14/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.25200 | 0.27500 | 0 |
| 14/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.20200 | 0.22400 | 0 |
| 14/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.22600 | 0.24900 | 0 |
| 14/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 9.04180 | 9.00580 | 0 |
| 14/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.70800 | 0.68500 | 0 |
| 14/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.67500 | 0.65300 | 0 |
| 14/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.74300 | 0.71900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.15700 | 0.16900 | 0 |
| 14/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.18900 | 0.20300 | 0 |
| 14/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.17200 | 0.18500 | 0 |
| 14/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.38110 | 6.37530 | 0 |
| 14/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.13000 | 0.12700 | 0 |
| 14/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.09900 | 0.09700 | 0 |
| 14/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.16400 | 0.16100 | 0 |
| 14/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.03300 | 0.03600 | 0 |
| 14/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.06800 | 0.07200 | 0 |
| 14/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.04900 | 0.05200 | 0 |
| 14/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.44030 | 6.43570 | 0 |
| 14/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.29300 | 0.29000 | 0 |
| 14/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.26100 | 0.25800 | 0 |
| 14/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.32700 | 0.32300 | 0 |
| 14/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.08000 | 0.08000 | 0 |
| 14/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.11400 | 0.11500 | 0 |
| 14/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.09600 | 0.09700 | 0 |
| 14/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.48670 | 6.48270 | 0 |
| 14/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.34200 | 0.33800 | 0 |
| 14/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.37100 | 0.36700 | 0 |
| 14/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.31500 | 0.31100 | 0 |
| 14/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.21600 | 0.21600 | 0 |
| 14/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.17200 | 0.17200 | 0 |
| 14/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.19300 | 0.19300 | 0 |
| 14/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.29900 | 1.28520 | 0 |
| 14/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.14940 | 0.13580 | 0 |
| 14/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.19910 | 0.18530 | 0 |
| 14/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.10050 | 0.08760 | 0 |
| 14/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00150 | 0.00240 | 0 |
| 14/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00010 | 0.00010 | 0 |
| 14/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00040 | 0.00060 | 0 |
| 14/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.31420 | 1.30070 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 14/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.11350 | 0.10230 | 0 |
| 14/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.07790 | 0.06890 | 0 |
| 14/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.15650 | 0.14390 | 0 |
| 14/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00310 | 0.00400 | 0 |
| 14/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.02450 | 0.02900 | 0 |
| 14/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.01010 | 0.01240 | 0 |
| 14/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.32930 | 1.31620 | 0 |
| 14/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.12360 | 0.11370 | 0 |
| 14/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.16200 | 0.15070 | 0 |
| 14/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.09260 | 0.08460 | 0 |
| 14/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.04130 | 0.04640 | 0 |
| 14/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01070 | 0.01250 | 0 |
| 14/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.02230 | 0.02550 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.30840 | 8.21490 | 297,752 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.06000 | 0.96600 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.01000 | 0.91700 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.11000 | 1.01600 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.27900 | 0.21300 | 6,700 |
| 15/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.55900 | 1.46500 | 4,850 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.09800 | 0.07300 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.06700 | 0.05000 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05300 | 0.04000 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.30900 | 1.21500 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.81200 | 0.71900 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.35100 | 0.27600 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.66600 | 0.57400 | 6,700 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.52400 | 0.43300 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.01800 | 0.01300 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.12700 | 0.09500 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.25900 | 1.16600 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.21600 | 0.16100 | 10,000 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.57100 | 0.47900 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.04200 | 0.03200 | 5,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.61800 | 0.52600 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 10,000 |
| 15/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 0.96000 | 1.04800 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 5,000 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.58400 | 0.66700 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.10800 | 0.14600 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 20,100 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 6,800 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.21900 | 0.28000 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.01600 | 0.01800 | 200 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.04300 | 0.06100 | 2,000 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 12,000 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 2,000 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.49500 | 0.57500 | 132 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.40900 | 0.48500 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.29000 | 0.35800 | 100 |
| 15/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.07100 | 0.09800 | 6,832 |
| 15/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 15/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.41550 | 8.32220 | 34,667 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.23100 | 1.13800 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.18200 | 1.09000 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.27900 | 1.18600 | 16,000 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.13400 | 1.04200 | 37,000 |
| 15/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.15000 | 0.13100 | 360 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.61100 | 0.53400 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.26000 | 0.22600 | 2,000 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.20700 | 0.18000 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.77000 | 0.68600 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.21900 | 0.19000 | 20,100 |
| 15/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.13600 | 0.11900 | 5,500 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.33000 | 0.28600 | 2,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.47800 | 0.41700 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.94500 | 0.85500 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 1.03900 | 0.94700 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.02400 | 0.02500 | 8,000 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.55400 | 0.61800 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.03000 | 0.03300 | 246 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.16300 | 0.19500 | 2,000 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.59200 | 0.65800 | 1,500 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.05500 | 0.06400 | 2,500 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.31500 | 0.36400 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.44500 | 0.50400 | 4,000 |
| 15/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 0.92100 | 0.99700 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.09600 | 0.11200 | 360 |
| 15/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.83500 | 0.90900 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 9,200 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.01700 | 0.01800 | 0 |
| 15/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.51800 | 8.42480 | 26,374 |
| 15/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.90800 | 0.83000 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.86900 | 0.79300 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.94700 | 0.86800 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.27500 | 0.24700 | 540 |
| 15/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.52800 | 0.47800 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.29600 | 0.26700 | 5,500 |
| 15/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.69200 | 0.62400 | 300 |
| 15/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.40900 | 0.36900 | 6,000 |
| 15/05/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.77800 | 0.84200 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.85700 | 0.92200 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.31000 | 0.35300 | 6,000 |
| 15/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.49100 | 0.54400 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.07900 | 0.09300 | 0 |
| 15/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.17400 | 0.19900 | 6,040 |
| 15/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.10100 | 0.11800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.09000 | 0.10500 | 0 |
| 15/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.62750 | 8.53590 | 9,398 |
| 15/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.86900 | 0.80300 | 0 |
| 15/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.83700 | 0.77300 | 0 |
| 15/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.90200 | 0.83400 | 0 |
| 15/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.39900 | 0.36600 | 180 |
| 15/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.77500 | 0.71500 | 0 |
| 15/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.24800 | 0.27900 | 180 |
| 15/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.17500 | 0.19800 | 0 |
| 15/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.87200 | 0.93000 | 0 |
| 15/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.21000 | 0.23700 | 0 |
| 15/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.19200 | 0.21700 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.83500 | 8.74440 | 659 |
| 15/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.73500 | 0.69300 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.71900 | 0.67800 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.75100 | 0.70900 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 8.00 | C | Foreign Exchange Future | 1.14800 | 0.00000 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 9.00 | C | Foreign Exchange Future | 0.72800 | 0.00000 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 8.00 | P | Foreign Exchange Future | 0.31300 | 0.00000 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 9.00 | P | Foreign Exchange Future | 0.89300 | 0.00000 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.84400 | 0.89300 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 0.91200 | 0.96200 | 0 |
| 15/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 0.87800 | 0.92700 | 0 |
| 15/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.52060 | 9.42650 | 0 |
| 15/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.54600 | 1.49000 | 0 |
| 15/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.84000 | 1.77400 | 200 |
| 15/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.51900 | 1.46800 | 0 |
| 15/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.57300 | 1.51300 | 0 |
| 15/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.50200 | 0.53700 | 0 |
| 15/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.31900 | 0.34800 | 0 |
| 15/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.54800 | 0.59200 | 0 |
| 15/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.52500 | 0.56400 | 0 |
| 15/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.59470 | 10.50060 | 0 |
| 15/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.13600 | 2.08300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.11400 | 2.06100 | 0 |
| 15/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.15900 | 2.10500 | 0 |
| 15/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.71400 | 0.75400 | 0 |
| 15/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.76900 | 0.81000 | 0 |
| 15/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.74100 | 0.78200 | 0 |
| 15/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.30840 | 8.21490 | 727 |
| 15/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.14426 | 0.10816 | 0 |
| 15/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.12682 | 0.09482 | 0 |
| 15/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.16404 | 0.12347 | 0 |
| 15/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.15564 | 0.20857 | 0 |
| 15/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.21842 | 0.27992 | 0 |
| 15/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.18586 | 0.24326 | 0 |
| 15/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.41550 | 8.32220 | 2 |
| 15/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.81163 | 0.72679 | 0 |
| 15/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.76944 | 0.68597 | 0 |
| 15/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.85472 | 0.76864 | 0 |
| 15/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.03962 | 0.04684 | 0 |
| 15/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.05434 | 0.06417 | 0 |
| 15/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.04653 | 0.05499 | 0 |
| 15/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.51800 | 8.42480 | 2 |
| 15/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.77880 | 0.70640 | 0 |
| 15/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.74378 | 0.67309 | 0 |
| 15/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.81485 | 0.74079 | 0 |
| 15/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.12005 | 0.13919 | 0 |
| 15/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.14898 | 0.17149 | 0 |
| 15/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.13400 | 0.15480 | 0 |
| 15/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.32250 | 13.23300 | 74,260 |
| 15/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.47800 | 1.38900 | 0 |
| 15/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.42900 | 1.34000 | 0 |
| 15/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.52700 | 1.43800 | 0 |
| 15/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.84300 | 0.75500 | 0 |
| 15/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 2.22300 | 2.13300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 24,000 |
| 15/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.02100 | 0.02200 | 0 |
| 15/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 15/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 15/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 15/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.48720 | 13.39870 | 1,964 |
| 15/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.46400 | 0.42400 | 24,000 |
| 15/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.44300 | 0.40600 | 0 |
| 15/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.48600 | 0.44300 | 0 |
| 15/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 2.15700 | 2.06900 | 0 |
| 15/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 6,000 |
| 15/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.39900 | 0.44400 | 0 |
| 15/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.45600 | 0.50700 | 0 |
| 15/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.42700 | 0.47500 | 0 |
| 15/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.64420 | 13.55530 | 0 |
| 15/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.30200 | 1.22900 | 0 |
| 15/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.26300 | 1.19100 | 0 |
| 15/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.34200 | 1.26800 | 0 |
| 15/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.09800 | 0.11300 | 0 |
| 15/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.11900 | 0.13600 | 0 |
| 15/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.10800 | 0.12400 | 0 |
| 15/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10370 | 0.10300 | 3,849 |
| 15/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00114 | 0.00094 | 0 |
| 15/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00016 | 0.00012 | 0 |
| 15/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00625 | 0.00563 | 0 |
| 15/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00055 | 0.00063 | 0 |
| 15/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01446 | 0.01512 | 0 |
| 15/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00544 | 0.00594 | 0 |
| 15/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10520 | 0.10450 | 25 |
| 15/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01276 | 0.01210 | 0 |
| 15/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00569 | 0.00524 | 0 |
| 15/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.02229 | 0.02158 | 0 |
| 15/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00009 | 0.00008 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00349 | 0.00374 | 0 |
| 15/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00056 | 0.00060 | 0 |
| 15/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10670 | 0.10590 | 0 |
| 15/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01442 | 0.01369 | 0 |
| 15/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02352 | 0.02272 | 0 |
| 15/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00769 | 0.00718 | 0 |
| 15/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00439 | 0.00468 | 0 |
| 15/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00022 | 0.00022 | 0 |
| 15/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00112 | 0.00119 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.61970 | 10.55160 | 45,687 |
| 15/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.29000 | 0.24400 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.25600 | 0.21500 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.32500 | 0.27600 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.36300 | 0.31000 | 1,000 |
| 15/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.82400 | 0.75600 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.19800 | 0.16400 | 5,120 |
| 15/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 1.02200 | 0.95400 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 1.17100 | 1.10300 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.77500 | 0.70700 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.57900 | 0.51400 | 5,120 |
| 15/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.12800 | 0.16200 | 5,120 |
| 15/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 5,120 |
| 15/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 5,120 |
| 15/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 15,360 |
| 15/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 1,000 |
| 15/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 1,000 |
| 15/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.05500 | 0.07400 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.04300 | 0.05800 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.08600 | 0.11300 | 0 |
| 15/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.07000 | 0.09200 | 0 |
| 15/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.76640 | 10.69930 | 10,657 |
| 15/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.37200 | 0.31300 | 0 |
| 15/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.34700 | 0.29000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.39800 | 0.33800 | 0 |
| 15/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.33000 | 1.26000 | 0 |
| 15/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 1.04200 | 0.97200 | 0 |
| 15/05/2012 | € / R On 17 September 2012 | 11.25 | C | Foreign Exchange Future | 0.21400 | 0.00000 | 15,360 |
| 15/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.02600 | 0.02300 | 1,625 |
| 15/05/2012 | € / R On 17 September 2012 | 11.25 | P | Foreign Exchange Future | 0.69800 | 0.00000 | 0 |
| 15/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01400 | 0.01100 | 10,200 |
| 15/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.30700 | 0.31400 | 0 |
| 15/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.35600 | 0.36600 | 0 |
| 15/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.33100 | 0.33900 | 0 |
| 15/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.91250 | 10.84540 | 16,893 |
| 15/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.72300 | 0.67700 | 0 |
| 15/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.75400 | 0.70600 | 0 |
| 15/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.69400 | 0.64900 | 0 |
| 15/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.22200 | 0.24400 | 0 |
| 15/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.18200 | 0.20100 | 0 |
| 15/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.20100 | 0.22200 | 0 |
| 15/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.32090 | 11.25230 | 500 |
| 15/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.78700 | 0.73900 | 0 |
| 15/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.77000 | 0.72300 | 0 |
| 15/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.80400 | 0.75600 | 0 |
| 15/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 0.92600 | 0.94700 | 0 |
| 15/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 0.99200 | 1.01400 | 0 |
| 15/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 0.95900 | 0.98000 | 0 |
| 15/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.26180 | 8.17140 | 17,560 |
| 15/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.61500 | 0.52600 | 0 |
| 15/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.66500 | 0.57500 | 0 |
| 15/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.56600 | 0.47700 | 0 |
| 15/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 15/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 15/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 15/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.29910 | 8.21020 | 3,160 |
| 15/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.26100 | 0.21300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.23600 | 0.19300 | 0 |
| 15/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.28800 | 0.23600 | 0 |
| 15/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.17500 | 0.21200 | 0 |
| 15/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.22300 | 0.26900 | 0 |
| 15/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.19800 | 0.23900 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.34250 | 8.25490 | 100 |
| 15/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.44400 | 0.38800 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.47400 | 0.41600 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.41600 | 0.36200 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.21300 | 0.24600 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.17100 | 0.20000 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.19100 | 0.22200 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.54600 | 9.47140 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.46100 | 2.39200 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.41600 | 2.34800 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.50500 | 2.43700 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.20900 | 0.21600 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22000 | 0.22700 | 0 |
| 15/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.21500 | 0.22100 | 0 |
| 15/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.27300 | 8.18880 | 10 |
| 15/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.18000 | 0.12200 | 0 |
| 15/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.14800 | 0.09600 | 0 |
| 15/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.21600 | 0.15200 | 0 |
| 15/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.04300 | 0.06300 | 0 |
| 15/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.07500 | 0.10700 | 0 |
| 15/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.05700 | 0.08300 | 0 |
| 15/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.36170 | 8.27780 | 0 |
| 15/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.68200 | 0.60300 | 0 |
| 15/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.63700 | 0.56000 | 0 |
| 15/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.72700 | 0.64700 | 0 |
| 15/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.02400 | 0.02800 | 0 |
| 15/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.03400 | 0.04100 | 0 |
| 15/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.02900 | 0.03400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.44580 | 8.36300 | 0 |
| 15/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.71000 | 0.63800 | 0 |
| 15/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.75200 | 0.67900 | 0 |
| 15/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.66900 | 0.59800 | 0 |
| 15/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.07700 | 0.08900 | 0 |
| 15/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.06000 | 0.07000 | 0 |
| 15/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.06800 | 0.07900 | 0 |
| 15/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.26810 | 0.21870 | 5,670 |
| 15/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 15/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00280 | 0.00380 | 8,000 |
| 15/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.02400 | 0.02950 | 0 |
| 15/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00010 | 0.00020 | 16,000 |
| 15/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.83850 | 8.78500 | 28,364 |
| 15/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.07300 | 0.06000 | 0 |
| 15/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.06300 | 0.05200 | 0 |
| 15/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.08400 | 0.06900 | 0 |
| 15/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.29600 | 0.33400 | 0 |
| 15/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.37500 | 0.41700 | 0 |
| 15/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.33500 | 0.37500 | 0 |
| 15/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.96590 | 8.91360 | 50 |
| 15/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.42500 | 0.39000 | 0 |
| 15/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.39900 | 0.36600 | 0 |
| 15/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.45200 | 0.41600 | 0 |
| 15/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.18600 | 0.20200 | 0 |
| 15/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.23300 | 0.25200 | 0 |
| 15/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.20900 | 0.22600 | 0 |
| 15/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 9.09300 | 9.04180 | 0 |
| 15/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.75100 | 0.70800 | 0 |
| 15/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.78600 | 0.74300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.71700 | 0.67500 | 0 |
| 15/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.18000 | 0.18900 | 0 |
| 15/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.14900 | 0.15700 | 0 |
| 15/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.16400 | 0.17200 | 0 |
| 15/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.40700 | 6.38110 | 0 |
| 15/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.15000 | 0.13000 | 0 |
| 15/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.11700 | 0.09900 | 0 |
| 15/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.18700 | 0.16400 | 0 |
| 15/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.03000 | 0.03300 | 0 |
| 15/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.06000 | 0.06800 | 0 |
| 15/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.04300 | 0.04900 | 0 |
| 15/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.46500 | 6.44030 | 0 |
| 15/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.31300 | 0.29300 | 0 |
| 15/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.34800 | 0.32700 | 0 |
| 15/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.28000 | 0.26100 | 0 |
| 15/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.10800 | 0.11400 | 0 |
| 15/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.07600 | 0.08000 | 0 |
| 15/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.09100 | 0.09600 | 0 |
| 15/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.51040 | 6.48670 | 0 |
| 15/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.36000 | 0.34200 | 0 |
| 15/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.33200 | 0.31500 | 0 |
| 15/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.38900 | 0.37100 | 0 |
| 15/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.16600 | 0.17200 | 0 |
| 15/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.20900 | 0.21600 | 0 |
| 15/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.18700 | 0.19300 | 0 |
| 15/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.31420 | 1.29900 | 0 |
| 15/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.16450 | 0.14940 | 0 |
| 15/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.11520 | 0.10050 | 0 |
| 15/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.21430 | 0.19910 | 0 |
| 15/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00010 | 0.00010 | 0 |
| 15/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00100 | 0.00150 | 0 |
| 15/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00030 | 0.00040 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.32940 | 1.31420 | 0 |
| 15/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.12720 | 0.11350 | 0 |
| 15/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.08890 | 0.07790 | 0 |
| 15/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.17160 | 0.15650 | 0 |
| 15/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00300 | 0.00310 | 0 |
| 15/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.02030 | 0.02450 | 0 |
| 15/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.00860 | 0.01010 | 0 |
| 15/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.34480 | 1.32930 | 0 |
| 15/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.13600 | 0.12360 | 0 |
| 15/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.10280 | 0.09260 | 0 |
| 15/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.17610 | 0.16200 | 0 |
| 15/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.00930 | 0.01070 | 0 |
| 15/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.03600 | 0.04130 | 0 |
| 15/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.01920 | 0.02230 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.33510 | 8.30840 | 286,273 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.08600 | 1.06000 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.03700 | 1.01000 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.13600 | 1.11000 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.30500 | 0.27900 | 6,700 |
| 16/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.58500 | 1.55900 | 4,850 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.11700 | 0.09800 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.08200 | 0.06700 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.06500 | 0.05300 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.28600 | 1.25900 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.69300 | 0.66600 | 6,700 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.55100 | 0.52400 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.33600 | 1.30900 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.83800 | 0.81200 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.37700 | 0.35100 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.24300 | 0.21600 | 10,000 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.05200 | 0.04200 | 5,000 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.64500 | 0.61800 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.59700 | 0.57100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.02300 | 0.01800 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.14900 | 0.12700 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.21400 | 0.21900 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 5,000 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.56700 | 0.58400 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 10,000 |
| 16/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 0.93800 | 0.96000 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.10800 | 0.10800 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.04200 | 0.04300 | 2,000 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 12,000 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 2,000 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 200 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 20,100 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 6,800 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.48000 | 0.49500 | 132 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.39700 | 0.40900 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.28200 | 0.29000 | 100 |
| 16/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.07000 | 0.07100 | 6,832 |
| 16/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 16/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.44170 | 8.41550 | 35,198 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.25700 | 1.23100 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.20900 | 1.18200 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.30500 | 1.27900 | 16,000 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.16100 | 1.13400 | 37,000 |
| 16/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.16800 | 0.15000 | 360 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.63900 | 0.61100 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.28500 | 0.26000 | 2,000 |
| 16/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.15300 | 0.13600 | 5,500 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.22900 | 0.20700 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.79600 | 0.77000 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.35700 | 0.33000 | 2,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.50500 | 0.47800 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.97300 | 0.94500 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 1.06600 | 1.03900 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.24200 | 0.21900 | 20,100 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.50 | C | Foreign Exchange Future | 0.31900 | 0.00000 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.50 | P | Foreign Exchange Future | 0.37700 | 0.00000 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.02400 | 0.02400 | 8,000 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.55000 | 0.55400 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.03100 | 0.03000 | 246 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.16300 | 0.16300 | 2,000 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.05400 | 0.05500 | 2,500 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.31500 | 0.31500 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.58700 | 0.59200 | 1,500 |
| 16/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.44300 | 0.44500 | 4,000 |
| 16/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 0.91100 | 0.92100 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.09700 | 0.09600 | 360 |
| 16/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.82600 | 0.83500 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 9,200 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 16/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.54220 | 8.51800 | 28,374 |
| 16/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.94100 | 0.90800 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.73000 | 0.69200 | 300 |
| 16/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.44700 | 0.40900 | 6,000 |
| 16/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.90300 | 0.86900 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.98200 | 0.94700 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.30500 | 0.27500 | 540 |
| 16/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.56800 | 0.52800 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.32800 | 0.29600 | 5,500 |
| 16/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.32600 | 0.31000 | 6,000 |
| 16/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.50500 | 0.49100 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.09000 | 0.07900 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.18800 | 0.17400 | 6,040 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.11100 | 0.10100 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.78600 | 0.77800 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.86300 | 0.85700 | 0 |
| 16/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.09900 | 0.09000 | 0 |
| 16/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.64890 | 8.62750 | 9,495 |
| 16/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.90700 | 0.86900 | 0 |
| 16/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.87600 | 0.83700 | 0 |
| 16/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.93900 | 0.90200 | 0 |
| 16/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.43300 | 0.39900 | 180 |
| 16/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.81700 | 0.77500 | 0 |
| 16/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.26800 | 0.24800 | 180 |
| 16/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.19000 | 0.17500 | 0 |
| 16/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.88400 | 0.87200 | 0 |
| 16/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.22700 | 0.21000 | 0 |
| 16/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.20800 | 0.19200 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.85410 | 8.83500 | 659 |
| 16/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.77800 | 0.73500 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 8.00 | C | Foreign Exchange Future | 1.19000 | 1.14800 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.76100 | 0.71900 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.79500 | 0.75100 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 9.00 | C | Foreign Exchange Future | 0.77100 | 0.72800 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.86900 | 0.84400 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 0.93500 | 0.91200 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 8.00 | P | Foreign Exchange Future | 0.33600 | 0.31300 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 9.00 | P | Foreign Exchange Future | 0.91700 | 0.89300 | 0 |
| 16/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 0.90200 | 0.87800 | 0 |
| 16/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.54830 | 9.52060 | 0 |
| 16/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.60600 | 1.54600 | 0 |
| 16/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.58100 | 1.51900 | 0 |
| 16/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.89200 | 1.84000 | 200 |
| 16/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.63200 | 1.57300 | 0 |
| 16/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.53400 | 0.50200 | 0 |
| 16/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.34400 | 0.31900 | 0 |
| 16/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.58300 | 0.54800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.55800 | 0.52500 | 0 |
| 16/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.62240 | 10.59470 | 0 |
| 16/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.21800 | 2.13600 | 0 |
| 16/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.24000 | 2.15900 | 0 |
| 16/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.19600 | 2.11400 | 0 |
| 16/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.82400 | 0.76900 | 0 |
| 16/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.76800 | 0.71400 | 0 |
| 16/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.79600 | 0.74100 | 0 |
| 16/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.33510 | 8.30840 | 672 |
| 16/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.16752 | 0.14426 | 0 |
| 16/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.14869 | 0.12682 | 0 |
| 16/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.19015 | 0.16404 | 0 |
| 16/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.15505 | 0.15564 | 0 |
| 16/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.21359 | 0.21842 | 0 |
| 16/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.18242 | 0.18586 | 0 |
| 16/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.44170 | 8.41550 | 2 |
| 16/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.83751 | 0.81163 | 0 |
| 16/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.79570 | 0.76944 | 0 |
| 16/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.88028 | 0.85472 | 0 |
| 16/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.03898 | 0.03962 | 0 |
| 16/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.05440 | 0.05434 | 0 |
| 16/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.04621 | 0.04653 | 0 |
| 16/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.54220 | 8.51800 | 2 |
| 16/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.81461 | 0.77880 | 0 |
| 16/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.78047 | 0.74378 | 0 |
| 16/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.84977 | 0.81485 | 0 |
| 16/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.13077 | 0.12005 | 0 |
| 16/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.16147 | 0.14898 | 0 |
| 16/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.14561 | 0.13400 | 0 |
| 16/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.26730 | 13.32250 | 74,084 |
| 16/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.42300 | 1.47800 | 0 |
| 16/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.37400 | 1.42900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.47200 | 1.52700 | 0 |
| 16/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 2.16800 | 2.22300 | 0 |
| 16/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.78900 | 0.84300 | 0 |
| 16/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 24,000 |
| 16/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.02200 | 0.02100 | 0 |
| 16/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 16/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 16/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 16/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.43060 | 13.48720 | 2,117 |
| 16/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.45900 | 0.46400 | 24,000 |
| 16/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.44000 | 0.44300 | 0 |
| 16/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.47800 | 0.48600 | 0 |
| 16/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 2.10200 | 2.15700 | 0 |
| 16/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02100 | 0.02000 | 6,000 |
| 16/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.44700 | 0.39900 | 0 |
| 16/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.50900 | 0.45600 | 0 |
| 16/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.47800 | 0.42700 | 0 |
| 16/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.58340 | 13.64420 | 0 |
| 16/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.26000 | 1.30200 | 0 |
| 16/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.22200 | 1.26300 | 0 |
| 16/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.29800 | 1.34200 | 0 |
| 16/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.11500 | 0.09800 | 0 |
| 16/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.13900 | 0.11900 | 0 |
| 16/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.12700 | 0.10800 | 0 |
| 16/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10370 | 0.10370 | 3,849 |
| 16/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00109 | 0.00114 | 0 |
| 16/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00014 | 0.00016 | 0 |
| 16/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00621 | 0.00625 | 0 |
| 16/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00051 | 0.00055 | 0 |
| 16/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01444 | 0.01446 | 0 |
| 16/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00539 | 0.00544 | 0 |
| 16/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10520 | 0.10520 | 25 |
| 16/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01283 | 0.01276 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00587 | 0.00569 | 0 |
| 16/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.02229 | 0.02229 | 0 |
| 16/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00009 | 0.00009 | 0 |
| 16/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00367 | 0.00349 | 0 |
| 16/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00063 | 0.00056 | 0 |
| 16/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10660 | 0.10670 | 0 |
| 16/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01448 | 0.01442 | 0 |
| 16/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00790 | 0.00769 | 0 |
| 16/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02345 | 0.02352 | 0 |
| 16/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00025 | 0.00022 | 0 |
| 16/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00470 | 0.00439 | 0 |
| 16/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00128 | 0.00112 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.61780 | 10.61970 | 47,491 |
| 16/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.29100 | 0.29000 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.20200 | 0.19800 | 5,120 |
| 16/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.57600 | 0.57900 | 5,120 |
| 16/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 1.16900 | 1.17100 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.77300 | 0.77500 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.25800 | 0.25600 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.32500 | 0.32500 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.36200 | 0.36300 | 1,000 |
| 16/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.82200 | 0.82400 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 1.02000 | 1.02200 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 1,000 |
| 16/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 1,000 |
| 16/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.05700 | 0.05500 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.04400 | 0.04300 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.09000 | 0.08600 | 0 |
| 16/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 5,120 |
| 16/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 5,120 |
| 16/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 15,360 |
| 16/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.13400 | 0.12800 | 5,120 |
| 16/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.07300 | 0.07000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.76410 | 10.76640 | 10,657 |
| 16/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.36900 | 0.37200 | 0 |
| 16/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.34500 | 0.34700 | 0 |
| 16/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.39500 | 0.39800 | 0 |
| 16/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.32700 | 1.33000 | 0 |
| 16/05/2012 | € / R On 17 September 2012 | 11.25 | C | Foreign Exchange Future | 0.21100 | 0.21400 | 15,360 |
| 16/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 1.04000 | 1.04200 | 0 |
| 16/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.02600 | 0.02600 | 1,625 |
| 16/05/2012 | € / R On 17 September 2012 | 11.25 | P | Foreign Exchange Future | 0.69700 | 0.69800 | 0 |
| 16/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 10,200 |
| 16/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.30600 | 0.30700 | 0 |
| 16/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.35600 | 0.35600 | 0 |
| 16/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.33000 | 0.33100 | 0 |
| 16/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.90960 | 10.91250 | 16,893 |
| 16/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.73000 | 0.72300 | 0 |
| 16/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.70100 | 0.69400 | 0 |
| 16/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.76000 | 0.75400 | 0 |
| 16/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.19000 | 0.18200 | 0 |
| 16/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.23100 | 0.22200 | 0 |
| 16/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.21000 | 0.20100 | 0 |
| 16/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.32060 | 11.32090 | 500 |
| 16/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.80000 | 0.78700 | 0 |
| 16/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.78400 | 0.77000 | 0 |
| 16/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.81700 | 0.80400 | 0 |
| 16/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 0.93900 | 0.92600 | 0 |
| 16/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.00600 | 0.99200 | 0 |
| 16/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 0.97200 | 0.95900 | 0 |
| 16/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.26420 | 8.26180 | 13,555 |
| 16/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.61800 | 0.61500 | 0 |
| 16/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.56900 | 0.56600 | 0 |
| 16/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.66700 | 0.66500 | 0 |
| 16/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 16/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 16/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.30150 | 8.29910 | 3,160 |
| 16/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.26900 | 0.26100 | 0 |
| 16/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.24400 | 0.23600 | 0 |
| 16/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.29600 | 0.28800 | 0 |
| 16/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.18100 | 0.17500 | 0 |
| 16/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.22900 | 0.22300 | 0 |
| 16/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.20400 | 0.19800 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.34350 | 8.34250 | 100 |
| 16/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.45000 | 0.44400 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.42200 | 0.41600 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.48000 | 0.47400 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.17600 | 0.17100 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.21800 | 0.21300 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.19600 | 0.19100 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.55180 | 9.54600 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.46800 | 2.46100 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.42300 | 2.41600 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.51200 | 2.50500 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.21000 | 0.20900 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.22100 | 0.22000 | 0 |
| 16/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.21600 | 0.21500 | 0 |
| 16/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.25780 | 8.27300 | 10 |
| 16/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.18300 | 0.18000 | 0 |
| 16/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.21600 | 0.21600 | 0 |
| 16/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.15300 | 0.14800 | 0 |
| 16/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.09500 | 0.07500 | 0 |
| 16/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.05800 | 0.04300 | 0 |
| 16/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.07500 | 0.05700 | 0 |
| 16/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.34630 | 8.36170 | 0 |
| 16/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.67100 | 0.68200 | 0 |
| 16/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.62700 | 0.63700 | 0 |
| 16/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.71500 | 0.72700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.02700 | 0.02400 | 0 |
| 16/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.03900 | 0.03400 | 0 |
| 16/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.03300 | 0.02900 | 0 |
| 16/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.42760 | 8.44580 | 0 |
| 16/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.70500 | 0.71000 | 0 |
| 16/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.66500 | 0.66900 | 0 |
| 16/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.74600 | 0.75200 | 0 |
| 16/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.07200 | 0.06000 | 0 |
| 16/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.09100 | 0.07700 | 0 |
| 16/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.08100 | 0.06800 | 0 |
| 16/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.27090 | 0.26810 | 5,670 |
| 16/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 16/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00380 | 0.00280 | 8,000 |
| 16/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.03070 | 0.02400 | 0 |
| 16/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00020 | 0.00010 | 16,000 |
| 16/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.84320 | 8.83850 | 35,189 |
| 16/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.08500 | 0.07300 | 0 |
| 16/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.09700 | 0.08400 | 0 |
| 16/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07500 | 0.06300 | 0 |
| 16/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.38200 | 0.37500 | 0 |
| 16/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.30400 | 0.29600 | 0 |
| 16/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.34200 | 0.33500 | 0 |
| 16/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.97070 | 8.96590 | 50 |
| 16/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.44300 | 0.42500 | 0 |
| 16/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.47000 | 0.45200 | 0 |
| 16/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.41800 | 0.39900 | 0 |
| 16/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.24700 | 0.23300 | 0 |
| 16/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.19900 | 0.18600 | 0 |
| 16/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.22200 | 0.20900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 9.09600 | 9.09300 | 0 |
| 16/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.76700 | 0.75100 | 0 |
| 16/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.73400 | 0.71700 | 0 |
| 16/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.80100 | 0.78600 | 0 |
| 16/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.16100 | 0.14900 | 0 |
| 16/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.19400 | 0.18000 | 0 |
| 16/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.17700 | 0.16400 | 0 |
| 16/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.36780 | 6.40700 | 0 |
| 16/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.12800 | 0.15000 | 0 |
| 16/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.09900 | 0.11700 | 0 |
| 16/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.16100 | 0.18700 | 0 |
| 16/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.04300 | 0.03000 | 0 |
| 16/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.08100 | 0.06000 | 0 |
| 16/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.06000 | 0.04300 | 0 |
| 16/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.42420 | 6.46500 | 0 |
| 16/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.29300 | 0.31300 | 0 |
| 16/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.32600 | 0.34800 | 0 |
| 16/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.26200 | 0.28000 | 0 |
| 16/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.13100 | 0.10800 | 0 |
| 16/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.09500 | 0.07600 | 0 |
| 16/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.11200 | 0.09100 | 0 |
| 16/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.46830 | 6.51040 | 0 |
| 16/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.35000 | 0.36000 | 0 |
| 16/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.37800 | 0.38900 | 0 |
| 16/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.32300 | 0.33200 | 0 |
| 16/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.24200 | 0.20900 | 0 |
| 16/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.19700 | 0.16600 | 0 |
| 16/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.21900 | 0.18700 | 0 |
| 16/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.31760 | 1.31420 | 0 |
| 16/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.16800 | 0.16450 | 0 |
| 16/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.21770 | 0.21430 | 0 |
| 16/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.11890 | 0.11520 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00130 | 0.00100 | 0 |
| 16/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00010 | 0.00010 | 0 |
| 16/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00040 | 0.00030 | 0 |
| 16/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.33250 | 1.32940 | 0 |
| 16/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.13060 | 0.12720 | 0 |
| 16/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.09290 | 0.08890 | 0 |
| 16/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.17470 | 0.17160 | 0 |
| 16/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 16/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.02120 | 0.02030 | 0 |
| 16/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.00890 | 0.00860 | 0 |
| 16/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.34720 | 1.34480 | 0 |
| 16/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.14060 | 0.13600 | 0 |
| 16/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.17970 | 0.17610 | 0 |
| 16/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.10790 | 0.10280 | 0 |
| 16/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.03870 | 0.03600 | 0 |
| 16/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01050 | 0.00930 | 0 |
| 16/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.02140 | 0.01920 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.37570 | 8.33510 | 285,749 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.12700 | 1.08600 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.07700 | 1.03700 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.17700 | 1.13600 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.33400 | 0.30500 | 6,700 |
| 17/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.62600 | 1.58500 | 4,850 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.13100 | 0.11700 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.09200 | 0.08200 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.07300 | 0.06500 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.37600 | 1.33600 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.87800 | 0.83800 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.40900 | 0.37700 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.26700 | 0.24300 | 10,000 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.63500 | 0.59700 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.05900 | 0.05200 | 5,000 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.68300 | 0.64500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.73200 | 0.69300 | 6,700 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.58800 | 0.55100 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.02600 | 0.02300 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.16600 | 0.14900 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.32600 | 1.28600 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 20,100 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00600 | 0.00800 | 6,800 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.19000 | 0.21400 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.01200 | 0.01600 | 200 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00700 | 0.01000 | 10,000 |
| 17/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 0.90000 | 0.93800 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.00900 | 0.01200 | 5,000 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.53300 | 0.56700 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.09100 | 0.10800 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.03300 | 0.04200 | 2,000 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 12,000 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 2,000 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.44700 | 0.48000 | 132 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.36600 | 0.39700 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.25500 | 0.28200 | 100 |
| 17/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.05800 | 0.07000 | 6,832 |
| 17/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 17/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.48400 | 8.44170 | 35,189 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.29900 | 1.25700 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.25100 | 1.20900 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.34800 | 1.30500 | 16,000 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.20300 | 1.16100 | 37,000 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.26900 | 0.24200 | 20,100 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.50 | C | Foreign Exchange Future | 0.35100 | 0.31900 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.18900 | 0.16800 | 360 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.68100 | 0.63900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.31500 | 0.28500 | 2,000 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.25500 | 0.22900 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.83800 | 0.79600 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.17200 | 0.15300 | 5,500 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.39200 | 0.35700 | 2,500 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.54400 | 0.50500 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 1.01500 | 0.97300 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 1.10900 | 1.06600 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.02500 | 0.02400 | 8,000 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.53500 | 0.55000 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 246 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.16000 | 0.16300 | 2,000 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.57100 | 0.58700 | 1,500 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.05400 | 0.05400 | 2,500 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.30800 | 0.31500 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.43100 | 0.44300 | 4,000 |
| 17/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 0.88800 | 0.91100 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.09700 | 0.09700 | 360 |
| 17/05/2012 | \$ / R On 17 September 2012 | 8.50 | P | Foreign Exchange Future | 0.36700 | 0.37700 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.80500 | 0.82600 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 9,200 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 17/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.58630 | 8.54220 | 28,374 |
| 17/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.98200 | 0.94100 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.94100 | 0.90300 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 1.02300 | 0.98200 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.76700 | 0.73000 | 300 |
| 17/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.32700 | 0.30500 | 540 |
| 17/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.59900 | 0.56800 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.47500 | 0.44700 | 6,000 |
| 17/05/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.35100 | 0.32800 | 5,500 |
| 17/05/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.76500 | 0.78600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.31300 | 0.32600 | 6,000 |
| 17/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.48900 | 0.50500 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.84100 | 0.86300 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.08700 | 0.09000 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.18100 | 0.18800 | 6,040 |
| 17/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.10500 | 0.11100 | 0 |
| 17/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.09600 | 0.09900 | 0 |
| 17/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.69540 | 8.64890 | 9,495 |
| 17/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.94700 | 0.90700 | 0 |
| 17/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.91600 | 0.87600 | 0 |
| 17/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.97900 | 0.93900 | 0 |
| 17/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.46100 | 0.43300 | 180 |
| 17/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.85600 | 0.81700 | 0 |
| 17/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.26100 | 0.26800 | 180 |
| 17/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.18400 | 0.19000 | 0 |
| 17/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.86600 | 0.88400 | 0 |
| 17/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.22100 | 0.22700 | 0 |
| 17/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.20200 | 0.20800 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.90220 | 8.85410 | 659 |
| 17/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.81200 | 0.77800 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.79500 | 0.76100 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.83000 | 0.79500 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 8.00 | C | Foreign Exchange Future | 1.22900 | 1.19000 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 9.00 | C | Foreign Exchange Future | 0.80500 | 0.77100 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 8.00 | P | Foreign Exchange Future | 0.32700 | 0.33600 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 9.00 | P | Foreign Exchange Future | 0.90300 | 0.91700 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.85600 | 0.86900 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 0.92100 | 0.93500 | 0 |
| 17/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 0.88800 | 0.90200 | 0 |
| 17/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.59280 | 9.54830 | 0 |
| 17/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.64500 | 1.60600 | 0 |
| 17/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.92900 | 1.89200 | 200 |
| 17/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.61900 | 1.58100 | 0 |
| 17/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.67100 | 1.63200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.52800 | 0.53400 | 0 |
| 17/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.33600 | 0.34400 | 0 |
| 17/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.57600 | 0.58300 | 0 |
| 17/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.55200 | 0.55800 | 0 |
| 17/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.66690 | 10.62240 | 0 |
| 17/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.25700 | 2.21800 | 0 |
| 17/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.23500 | 2.19600 | 0 |
| 17/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.27900 | 2.24000 | 0 |
| 17/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.76200 | 0.76800 | 0 |
| 17/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.81800 | 0.82400 | 0 |
| 17/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.79000 | 0.79600 | 0 |
| 17/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.37570 | 8.33510 | 672 |
| 17/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.18656 | 0.16752 | 0 |
| 17/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.16593 | 0.14869 | 0 |
| 17/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.21108 | 0.19015 | 0 |
| 17/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.13538 | 0.15505 | 0 |
| 17/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.19023 | 0.21359 | 0 |
| 17/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.16086 | 0.18242 | 0 |
| 17/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.48400 | 8.44170 | 2 |
| 17/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.87982 | 0.83751 | 0 |
| 17/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.83787 | 0.79570 | 0 |
| 17/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.92268 | 0.88028 | 0 |
| 17/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.03908 | 0.03898 | 0 |
| 17/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.05427 | 0.05440 | 0 |
| 17/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.04622 | 0.04621 | 0 |
| 17/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.58630 | 8.54220 | 2 |
| 17/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.85181 | 0.81461 | 0 |
| 17/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.81739 | 0.78047 | 0 |
| 17/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.88727 | 0.84977 | 0 |
| 17/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.12417 | 0.13077 | 0 |
| 17/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.15429 | 0.16147 | 0 |
| 17/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.13871 | 0.14561 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.24600 | 13.26730 | 74,084 |
| 17/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.40200 | 1.42300 | 0 |
| 17/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.35300 | 1.37400 | 0 |
| 17/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.45100 | 1.47200 | 0 |
| 17/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.76800 | 0.78900 | 0 |
| 17/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 2.14600 | 2.16800 | 0 |
| 17/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 24,000 |
| 17/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.02200 | 0.02200 | 0 |
| 17/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 17/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 17/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 17/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.41000 | 13.43060 | 2,285 |
| 17/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.46800 | 0.45900 | 24,000 |
| 17/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.44900 | 0.44000 | 0 |
| 17/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.48700 | 0.47800 | 0 |
| 17/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 2.08300 | 2.10200 | 0 |
| 17/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02300 | 0.02100 | 6,000 |
| 17/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.47700 | 0.44700 | 0 |
| 17/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.53900 | 0.50900 | 0 |
| 17/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.50800 | 0.47800 | 0 |
| 17/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.56470 | 13.58340 | 0 |
| 17/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.25600 | 1.26000 | 0 |
| 17/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.21900 | 1.22200 | 0 |
| 17/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.29400 | 1.29800 | 0 |
| 17/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.13000 | 0.11500 | 0 |
| 17/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.15500 | 0.13900 | 0 |
| 17/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.14200 | 0.12700 | 0 |
| 17/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10520 | 0.10370 | 3,849 |
| 17/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00163 | 0.00109 | 0 |
| 17/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00758 | 0.00621 | 0 |
| 17/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00025 | 0.00014 | 0 |
| 17/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01305 | 0.01444 | 0 |
| 17/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00038 | 0.00051 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00443 | 0.00539 | 0 |
| 17/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10670 | 0.10520 | 25 |
| 17/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01423 | 0.01283 | 0 |
| 17/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00690 | 0.00587 | 0 |
| 17/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.02378 | 0.02229 | 0 |
| 17/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00008 | 0.00009 | 0 |
| 17/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00320 | 0.00367 | 0 |
| 17/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00053 | 0.00063 | 0 |
| 17/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10820 | 0.10660 | 0 |
| 17/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01588 | 0.01448 | 0 |
| 17/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00894 | 0.00790 | 0 |
| 17/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02501 | 0.02345 | 0 |
| 17/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00021 | 0.00025 | 0 |
| 17/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00414 | 0.00470 | 0 |
| 17/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00108 | 0.00128 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.64570 | 10.61780 | 47,491 |
| 17/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.31100 | 0.29100 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.27800 | 0.25800 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.34600 | 0.32500 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.38300 | 0.36200 | 800 |
| 17/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.84900 | 0.82200 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 1.04800 | 1.02000 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 1.19700 | 1.16900 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.80000 | 0.77300 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.60300 | 0.57600 | 5,120 |
| 17/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.22000 | 0.20200 | 5,120 |
| 17/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.12400 | 0.13400 | 5,120 |
| 17/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 5,120 |
| 17/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 5,120 |
| 17/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 15,360 |
| 17/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 1,000 |
| 17/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 1,000 |
| 17/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.05000 | 0.05700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.03700 | 0.04400 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.08200 | 0.09000 | 0 |
| 17/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.06500 | 0.07300 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.79430 | 10.76410 | 10,657 |
| 17/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.39600 | 0.36900 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.37500 | 0.34500 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.41800 | 0.39500 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.35900 | 1.32700 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 1.06900 | 1.04000 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | 11.25 | C | Foreign Exchange Future | 0.23000 | 0.21100 | 15,360 |
| 17/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.02500 | 0.02600 | 1,625 |
| 17/05/2012 | € / R On 17 September 2012 | 11.25 | P | Foreign Exchange Future | 0.68600 | 0.69700 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01500 | 0.01300 | 10,200 |
| 17/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.29900 | 0.30600 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.35600 | 0.35600 | 0 |
| 17/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.32700 | 0.33000 | 0 |
| 17/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.94140 | 10.90960 | 16,893 |
| 17/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.76500 | 0.73000 | 0 |
| 17/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.73600 | 0.70100 | 0 |
| 17/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.79800 | 0.76000 | 0 |
| 17/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.19700 | 0.19000 | 0 |
| 17/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.23500 | 0.23100 | 0 |
| 17/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.21400 | 0.21000 | 0 |
| 17/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.35800 | 11.32060 | 500 |
| 17/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.84100 | 0.80000 | 0 |
| 17/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.82400 | 0.78400 | 0 |
| 17/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.85800 | 0.81700 | 0 |
| 17/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 0.94300 | 0.93900 | 0 |
| 17/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.00900 | 1.00600 | 0 |
| 17/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 0.97600 | 0.97200 | 0 |
| 17/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.30590 | 8.26420 | 13,555 |
| 17/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.66000 | 0.61800 | 0 |
| 17/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.70900 | 0.66700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.61100 | 0.56900 | 0 |
| 17/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 17/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 17/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 17/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.34070 | 8.30150 | 3,160 |
| 17/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.29900 | 0.26900 | 0 |
| 17/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.27200 | 0.24400 | 0 |
| 17/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.32700 | 0.29600 | 0 |
| 17/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.17300 | 0.18100 | 0 |
| 17/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.21800 | 0.22900 | 0 |
| 17/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.19500 | 0.20400 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.38460 | 8.34350 | 100 |
| 17/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.48700 | 0.45000 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.45700 | 0.42200 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.51700 | 0.48000 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.17200 | 0.17600 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.21200 | 0.21800 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.19200 | 0.19600 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.59360 | 9.55180 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.52500 | 2.46800 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.48100 | 2.42300 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.56900 | 2.51200 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.22500 | 0.21000 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.23700 | 0.22100 | 0 |
| 17/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.23100 | 0.21600 | 0 |
| 17/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.23520 | 8.25780 | 10 |
| 17/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.16500 | 0.18300 | 0 |
| 17/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.19600 | 0.21600 | 0 |
| 17/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.13600 | 0.15300 | 0 |
| 17/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.10100 | 0.09500 | 0 |
| 17/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.06100 | 0.05800 | 0 |
| 17/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.08000 | 0.07500 | 0 |
| 17/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.32330 | 8.34630 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.65500 | 0.67100 | 0 |
| 17/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.61200 | 0.62700 | 0 |
| 17/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.69800 | 0.71500 | 0 |
| 17/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.03300 | 0.02700 | 0 |
| 17/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.04700 | 0.03900 | 0 |
| 17/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.04000 | 0.03300 | 0 |
| 17/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.40610 | 8.42760 | 0 |
| 17/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.69000 | 0.70500 | 0 |
| 17/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.65100 | 0.66500 | 0 |
| 17/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.73000 | 0.74600 | 0 |
| 17/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.07800 | 0.07200 | 0 |
| 17/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.09900 | 0.09100 | 0 |
| 17/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.08800 | 0.08100 | 0 |
| 17/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.29550 | 0.27090 | 5,670 |
| 17/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 17/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00480 | 0.00380 | 8,000 |
| 17/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.03650 | 0.03070 | 0 |
| 17/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00030 | 0.00020 | 16,000 |
| 17/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.86470 | 8.84320 | 35,189 |
| 17/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.08800 | 0.08500 | 0 |
| 17/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07700 | 0.07500 | 0 |
| 17/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.10100 | 0.09700 | 0 |
| 17/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.28600 | 0.30400 | 0 |
| 17/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.36200 | 0.38200 | 0 |
| 17/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.32300 | 0.34200 | 0 |
| 17/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.99500 | 8.97070 | 50 |
| 17/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.45800 | 0.44300 | 0 |
| 17/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.48600 | 0.47000 | 0 |
| 17/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.43200 | 0.41800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.23700 | 0.24700 | 0 |
| 17/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.19100 | 0.19900 | 0 |
| 17/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.21300 | 0.22200 | 0 |
| 17/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 9.12400 | 9.09600 | 0 |
| 17/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.78800 | 0.76700 | 0 |
| 17/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.75400 | 0.73400 | 0 |
| 17/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.82200 | 0.80100 | 0 |
| 17/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.15400 | 0.16100 | 0 |
| 17/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.18600 | 0.19400 | 0 |
| 17/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.17000 | 0.17700 | 0 |
| 17/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.40350 | 6.36780 | 0 |
| 17/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.15500 | 0.12800 | 0 |
| 17/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.12300 | 0.09900 | 0 |
| 17/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.19000 | 0.16100 | 0 |
| 17/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.03700 | 0.04300 | 0 |
| 17/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.07000 | 0.08100 | 0 |
| 17/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.05200 | 0.06000 | 0 |
| 17/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.45860 | 6.42420 | 0 |
| 17/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.31900 | 0.29300 | 0 |
| 17/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.28700 | 0.26200 | 0 |
| 17/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.35300 | 0.32600 | 0 |
| 17/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.08700 | 0.09500 | 0 |
| 17/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.12100 | 0.13100 | 0 |
| 17/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.10300 | 0.11200 | 0 |
| 17/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.50280 | 6.46830 | 0 |
| 17/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.37200 | 0.35000 | 0 |
| 17/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.40000 | 0.37800 | 0 |
| 17/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.34500 | 0.32300 | 0 |
| 17/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.23000 | 0.24200 | 0 |
| 17/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.18500 | 0.19700 | 0 |
| 17/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.20700 | 0.21900 | 0 |
| 17/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.32340 | 1.31760 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.17370 | 0.16800 | 0 |
| 17/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.22340 | 0.21770 | 0 |
| 17/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.12430 | 0.11890 | 0 |
| 17/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00090 | 0.00130 | 0 |
| 17/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00010 | 0 |
| 17/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00030 | 0.00040 | 0 |
| 17/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.33860 | 1.33250 | 0 |
| 17/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.13680 | 0.13060 | 0 |
| 17/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.09890 | 0.09290 | 0 |
| 17/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.18080 | 0.17470 | 0 |
| 17/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 17/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.02110 | 0.02120 | 0 |
| 17/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.00900 | 0.00890 | 0 |
| 17/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.35380 | 1.34720 | 0 |
| 17/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.14650 | 0.14060 | 0 |
| 17/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.18600 | 0.17970 | 0 |
| 17/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.11340 | 0.10790 | 0 |
| 17/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.03760 | 0.03870 | 0 |
| 17/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01020 | 0.01050 | 0 |
| 17/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.02070 | 0.02140 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.34350 | 8.37570 | 282,498 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.09500 | 1.12700 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.04500 | 1.07700 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.14500 | 1.17700 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.31400 | 0.33400 | 6,700 |
| 18/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.59400 | 1.62600 | 4,850 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.12300 | 0.13100 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.08600 | 0.09200 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.06800 | 0.07300 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.34400 | 1.37600 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.84700 | 0.87800 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.38700 | 0.40900 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.25100 | 0.26700 | 10,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.29400 | 1.32600 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.70100 | 0.73200 | 6,700 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.55900 | 0.58800 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.05500 | 0.05900 | 5,000 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.65300 | 0.68300 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.60500 | 0.63500 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.02400 | 0.02600 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.15600 | 0.16600 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.21300 | 0.19000 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.01200 | 0.00900 | 5,000 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.56200 | 0.53300 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.01000 | 0.00700 | 10,000 |
| 18/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 0.93100 | 0.90000 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.01600 | 0.01200 | 200 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 20,100 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 6,800 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.10800 | 0.09100 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.04400 | 0.03300 | 2,000 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.00400 | 0.00200 | 12,000 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 2,000 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.47500 | 0.44700 | 132 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.39300 | 0.36600 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.28000 | 0.25500 | 100 |
| 18/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.07100 | 0.05800 | 6,832 |
| 18/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 18/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.45090 | 8.48400 | 38,165 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.26900 | 1.29900 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.38200 | 0.39200 | 2,500 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.52900 | 0.54400 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.98800 | 1.01500 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 1.08000 | 1.10900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.26300 | 0.26900 | 20,100 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.50 | C | Foreign Exchange Future | 0.34300 | 0.35100 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.22100 | 1.25100 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.31700 | 1.34800 | 16,000 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.17400 | 1.20300 | 37,000 |
| 18/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.18600 | 0.18900 | 360 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.66100 | 0.68100 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.30800 | 0.31500 | 2,000 |
| 18/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.16900 | 0.17200 | 5,500 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.25000 | 0.25500 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.81400 | 0.83800 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.06300 | 0.05400 | 2,500 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.33100 | 0.30800 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.59900 | 0.57100 | 1,500 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.45700 | 0.43100 | 4,000 |
| 18/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 0.91800 | 0.88800 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.11000 | 0.09700 | 360 |
| 18/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.83500 | 0.80500 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.01600 | 0.01400 | 9,200 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.02300 | 0.01900 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.02000 | 0.01700 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.50 | P | Foreign Exchange Future | 0.39200 | 0.36700 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.02900 | 0.02500 | 8,000 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.56200 | 0.53500 | 0 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.03700 | 0.03100 | 246 |
| 18/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.17800 | 0.16000 | 2,000 |
| 18/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.01800 | 0.01500 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.55070 | 8.58630 | 28,379 |
| 18/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.95500 | 0.98200 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.91800 | 0.94100 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.99600 | 1.02300 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.31900 | 0.32700 | 540 |
| 18/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.58500 | 0.59900 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.34300 | 0.35100 | 5,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.74600 | 0.76700 | 300 |
| 18/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.46400 | 0.47500 | 6,000 |
| 18/05/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.79200 | 0.76500 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.86800 | 0.84100 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.33400 | 0.31300 | 6,000 |
| 18/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.51300 | 0.48900 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.09500 | 0.08700 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.19500 | 0.18100 | 6,040 |
| 18/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.11700 | 0.10500 | 0 |
| 18/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.10400 | 0.09600 | 0 |
| 18/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.65500 | 8.69540 | 9,495 |
| 18/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.92200 | 0.94700 | 0 |
| 18/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.44900 | 0.46100 | 180 |
| 18/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.83300 | 0.85600 | 0 |
| 18/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.89100 | 0.91600 | 0 |
| 18/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.95400 | 0.97900 | 0 |
| 18/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.19900 | 0.18400 | 0 |
| 18/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.89400 | 0.86600 | 0 |
| 18/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.23600 | 0.22100 | 0 |
| 18/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.27800 | 0.26100 | 180 |
| 18/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.21700 | 0.20200 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.85630 | 8.90220 | 659 |
| 18/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.79100 | 0.81200 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.77500 | 0.79500 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 9.00 | C | Foreign Exchange Future | 0.78400 | 0.80500 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.80800 | 0.83000 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 8.00 | C | Foreign Exchange Future | 1.20100 | 1.22900 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 8.00 | P | Foreign Exchange Future | 0.34500 | 0.32700 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 9.00 | P | Foreign Exchange Future | 0.92800 | 0.90300 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.88000 | 0.85600 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 0.94700 | 0.92100 | 0 |
| 18/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 0.91300 | 0.88800 | 0 |
| 18/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.56170 | 9.59280 | 0 |
| 18/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.62800 | 1.64500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.60300 | 1.61900 | 0 |
| 18/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.91000 | 1.92900 | 200 |
| 18/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.65400 | 1.67100 | 0 |
| 18/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.54200 | 0.52800 | 0 |
| 18/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.34800 | 0.33600 | 0 |
| 18/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.59100 | 0.57600 | 0 |
| 18/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.56600 | 0.55200 | 0 |
| 18/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.63580 | 10.66690 | 0 |
| 18/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.24400 | 2.25700 | 0 |
| 18/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.22200 | 2.23500 | 0 |
| 18/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.26600 | 2.27900 | 0 |
| 18/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.78000 | 0.76200 | 0 |
| 18/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.83600 | 0.81800 | 0 |
| 18/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.80800 | 0.79000 | 0 |
| 18/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.34350 | 8.37570 | 721 |
| 18/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.17485 | 0.18656 | 0 |
| 18/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.15545 | 0.16593 | 0 |
| 18/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.19785 | 0.21108 | 0 |
| 18/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.15435 | 0.13538 | 0 |
| 18/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.21195 | 0.19023 | 0 |
| 18/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.18135 | 0.16086 | 0 |
| 18/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.45090 | 8.48400 | 2 |
| 18/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.85470 | 0.87982 | 0 |
| 18/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.81375 | 0.83787 | 0 |
| 18/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.89664 | 0.92268 | 0 |
| 18/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.04614 | 0.03908 | 0 |
| 18/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.06325 | 0.05427 | 0 |
| 18/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.05420 | 0.04622 | 0 |
| 18/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.55070 | 8.58630 | 2 |
| 18/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.83012 | 0.85181 | 0 |
| 18/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.79634 | 0.81739 | 0 |
| 18/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.86491 | 0.88727 | 0 |
| 18/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.13741 | 0.12417 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.16884 | 0.15429 | 0 |
| 18/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.15262 | 0.13871 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.19340 | 13.24600 | 78,549 |
| 18/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.35200 | 1.40200 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.30300 | 1.35300 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.40100 | 1.45100 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 2.09400 | 2.14600 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.73100 | 0.76800 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 24,000 |
| 18/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.03800 | 0.02200 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00800 | 0.00500 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.01000 | 0.00700 | 0 |
| 18/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |
| 18/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.35630 | 13.41000 | 2,310 |
| 18/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.47700 | 0.46800 | 24,000 |
| 18/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.45900 | 0.44900 | 0 |
| 18/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.49600 | 0.48700 | 0 |
| 18/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 2.03400 | 2.08300 | 0 |
| 18/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02800 | 0.02300 | 6,000 |
| 18/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.54000 | 0.47700 | 0 |
| 18/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.60300 | 0.53900 | 0 |
| 18/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.57100 | 0.50800 | 0 |
| 18/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.50730 | 13.56470 | 0 |
| 18/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.25400 | 1.25600 | 0 |
| 18/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.21900 | 1.21900 | 0 |
| 18/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.29000 | 1.29400 | 0 |
| 18/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.18300 | 0.13000 | 0 |
| 18/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.21200 | 0.15500 | 0 |
| 18/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.19700 | 0.14200 | 0 |
| 18/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10520 | 0.10520 | 3,849 |
| 18/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00164 | 0.00163 | 0 |
| 18/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00025 | 0.00025 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00759 | 0.00758 | 0 |
| 18/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00039 | 0.00038 | 0 |
| 18/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01305 | 0.01305 | 0 |
| 18/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00444 | 0.00443 | 0 |
| 18/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10670 | 0.10670 | 25 |
| 18/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01428 | 0.01423 | 0 |
| 18/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00701 | 0.00690 | 0 |
| 18/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.02380 | 0.02378 | 0 |
| 18/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00010 | 0.00008 | 0 |
| 18/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00331 | 0.00320 | 0 |
| 18/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00058 | 0.00053 | 0 |
| 18/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10820 | 0.10820 | 0 |
| 18/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01594 | 0.01588 | 0 |
| 18/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02503 | 0.02501 | 0 |
| 18/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00905 | 0.00894 | 0 |
| 18/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00425 | 0.00414 | 0 |
| 18/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00023 | 0.00021 | 0 |
| 18/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00114 | 0.00108 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.61420 | 10.64570 | 47,491 |
| 18/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.29800 | 0.31100 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.26800 | 0.27800 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.33100 | 0.34600 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.36700 | 0.38300 | 800 |
| 18/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.81900 | 0.84900 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 1.01700 | 1.04800 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.21400 | 0.22000 | 5,120 |
| 18/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.57400 | 0.60300 | 5,120 |
| 18/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 1.16600 | 1.19700 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.77000 | 0.80000 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 5,120 |
| 18/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.01000 | 0.00700 | 5,120 |
| 18/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 15,360 |
| 18/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.15000 | 0.12400 | 5,120 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 1,000 |
| 18/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00500 | 0.00300 | 1,000 |
| 18/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.06700 | 0.05000 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.05300 | 0.03700 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.10400 | 0.08200 | 0 |
| 18/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.08400 | 0.06500 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.76180 | 10.79430 | 10,652 |
| 18/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.40500 | 0.39600 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.38500 | 0.37500 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.42600 | 0.41800 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.33100 | 1.35900 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 1.04600 | 1.06900 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | 11.25 | C | Foreign Exchange Future | 0.24000 | 0.23000 | 15,360 |
| 18/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.03400 | 0.02500 | 1,625 |
| 18/05/2012 | € / R On 17 September 2012 | 11.25 | P | Foreign Exchange Future | 0.72800 | 0.68600 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01900 | 0.01500 | 10,200 |
| 18/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.34000 | 0.29900 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.39900 | 0.35600 | 0 |
| 18/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.36900 | 0.32700 | 0 |
| 18/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.90540 | 10.94140 | 16,893 |
| 18/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.76700 | 0.76500 | 0 |
| 18/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.79600 | 0.79800 | 0 |
| 18/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.73900 | 0.73600 | 0 |
| 18/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.27400 | 0.23500 | 0 |
| 18/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.23100 | 0.19700 | 0 |
| 18/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.25200 | 0.21400 | 0 |
| 18/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.31680 | 11.35800 | 500 |
| 18/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.85400 | 0.84100 | 0 |
| 18/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.83700 | 0.82400 | 0 |
| 18/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.87200 | 0.85800 | 0 |
| 18/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 0.99800 | 0.94300 | 0 |
| 18/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.06300 | 1.00900 | 0 |
| 18/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.03000 | 0.97600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.21590 | 8.30590 | 13,555 |
| 18/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.57100 | 0.66000 | 0 |
| 18/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.52200 | 0.61100 | 0 |
| 18/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.62000 | 0.70900 | 0 |
| 18/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 18/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 18/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 18/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.25420 | 8.34070 | 3,160 |
| 18/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.25100 | 0.29900 | 0 |
| 18/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.22800 | 0.27200 | 0 |
| 18/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.27600 | 0.32700 | 0 |
| 18/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.20800 | 0.17300 | 0 |
| 18/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.26000 | 0.21800 | 0 |
| 18/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.23300 | 0.19500 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.30030 | 8.38460 | 100 |
| 18/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.43300 | 0.48700 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.46200 | 0.51700 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.40600 | 0.45700 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.24500 | 0.21200 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.20100 | 0.17200 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.22200 | 0.19200 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.52400 | 9.59360 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.45600 | 2.52500 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.41200 | 2.48100 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.49900 | 2.56900 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.22500 | 0.22500 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.23800 | 0.23700 | 0 |
| 18/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.23200 | 0.23100 | 0 |
| 18/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.19590 | 8.23520 | 10 |
| 18/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.15000 | 0.16500 | 0 |
| 18/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.17900 | 0.19600 | 0 |
| 18/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.12500 | 0.13600 | 0 |
| 18/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.12900 | 0.10100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.08300 | 0.06100 | 0 |
| 18/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.10400 | 0.08000 | 0 |
| 18/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.28300 | 8.32330 | 0 |
| 18/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.62500 | 0.65500 | 0 |
| 18/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.58300 | 0.61200 | 0 |
| 18/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.66700 | 0.69800 | 0 |
| 18/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.04300 | 0.03300 | 0 |
| 18/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.05900 | 0.04700 | 0 |
| 18/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.05100 | 0.04000 | 0 |
| 18/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.36390 | 8.40610 | 0 |
| 18/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.66200 | 0.69000 | 0 |
| 18/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.70100 | 0.73000 | 0 |
| 18/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.62300 | 0.65100 | 0 |
| 18/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.11300 | 0.09900 | 0 |
| 18/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.09100 | 0.07800 | 0 |
| 18/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.10200 | 0.08800 | 0 |
| 18/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.27560 | 0.29550 | 5,670 |
| 18/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 18/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00800 | 0.00480 | 8,000 |
| 18/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.05290 | 0.03650 | 0 |
| 18/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00060 | 0.00030 | 16,000 |
| 18/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.84040 | 8.86470 | 37,189 |
| 18/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.09600 | 0.08800 | 0 |
| 18/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.10800 | 0.10100 | 0 |
| 18/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.08500 | 0.07700 | 0 |
| 18/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.39500 | 0.36200 | 0 |
| 18/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.31800 | 0.28600 | 0 |
| 18/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.35600 | 0.32300 | 0 |
| 18/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.97070 | 8.99500 | 75 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.47500 | 0.45800 | 0 |
| 18/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.45000 | 0.43200 | 0 |
| 18/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.50100 | 0.48600 | 0 |
| 18/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.23000 | 0.19100 | 0 |
| 18/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.27900 | 0.23700 | 0 |
| 18/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.25400 | 0.21300 | 0 |
| 18/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 9.09780 | 9.12400 | 0 |
| 18/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.79800 | 0.78800 | 0 |
| 18/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.83100 | 0.82200 | 0 |
| 18/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.76600 | 0.75400 | 0 |
| 18/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.22400 | 0.18600 | 0 |
| 18/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.18900 | 0.15400 | 0 |
| 18/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.20600 | 0.17000 | 0 |
| 18/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.31270 | 6.40350 | 0 |
| 18/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.10100 | 0.15500 | 0 |
| 18/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.08000 | 0.12300 | 0 |
| 18/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.13000 | 0.19000 | 0 |
| 18/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.06700 | 0.03700 | 0 |
| 18/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.11700 | 0.07000 | 0 |
| 18/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.08800 | 0.05200 | 0 |
| 18/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.36870 | 6.45860 | 0 |
| 18/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.26500 | 0.31900 | 0 |
| 18/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.29600 | 0.35300 | 0 |
| 18/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.23700 | 0.28700 | 0 |
| 18/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.16100 | 0.12100 | 0 |
| 18/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.12000 | 0.08700 | 0 |
| 18/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.13900 | 0.10300 | 0 |
| 18/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.41260 | 6.50280 | 0 |
| 18/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.32500 | 0.37200 | 0 |
| 18/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.30000 | 0.34500 | 0 |
| 18/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.35100 | 0.40000 | 0 |
| 18/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.22600 | 0.18500 | 0 |
| 18/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.27500 | 0.23000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.25000 | 0.20700 | 0 |
| 18/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.31780 | 1.32340 | 0 |
| 18/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.16820 | 0.17370 | 0 |
| 18/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.21790 | 0.22340 | 0 |
| 18/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.11910 | 0.12430 | 0 |
| 18/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00130 | 0.00090 | 0 |
| 18/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00010 | 0.00000 | 0 |
| 18/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00040 | 0.00030 | 0 |
| 18/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.33310 | 1.33860 | 0 |
| 18/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.13280 | 0.13680 | 0 |
| 18/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.09610 | 0.09890 | 0 |
| 18/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.17590 | 0.18080 | 0 |
| 18/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00360 | 0.00300 | 0 |
| 18/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.02380 | 0.02110 | 0 |
| 18/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.01050 | 0.00900 | 0 |
| 18/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.34780 | 1.35380 | 0 |
| 18/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.14300 | 0.14650 | 0 |
| 18/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.11060 | 0.11340 | 0 |
| 18/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.18140 | 0.18600 | 0 |
| 18/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01160 | 0.01020 | 0 |
| 18/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.04080 | 0.03760 | 0 |
| 18/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.02320 | 0.02070 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.30520 | 8.34350 | 282,074 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.25 | C | Foreign Exchange Future | 1.05700 | 1.09500 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.30 | C | Foreign Exchange Future | 1.00700 | 1.04500 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.20 | C | Foreign Exchange Future | 1.10600 | 1.14500 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.28300 | 0.31400 | 6,700 |
| 21/05/2012 | \$ / R On 18 June 2012 | 6.75 | C | Foreign Exchange Future | 1.55500 | 1.59400 | 4,850 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.50 | C | Foreign Exchange Future | 0.10600 | 0.12300 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.65 | C | Foreign Exchange Future | 0.07300 | 0.08600 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.75 | C | Foreign Exchange Future | 0.05800 | 0.06800 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.00 | C | Foreign Exchange Future | 1.30600 | 1.34400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | \$ / R On 18 June 2012 | 7.50 | C | Foreign Exchange Future | 0.80900 | 0.84700 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.00 | C | Foreign Exchange Future | 0.35300 | 0.38700 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.22300 | 0.25100 | 10,000 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.75 | C | Foreign Exchange Future | 0.56900 | 0.60500 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.66400 | 0.70100 | 6,700 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.80 | C | Foreign Exchange Future | 0.52200 | 0.55900 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.85 | C | Foreign Exchange Future | 0.04600 | 0.05500 | 5,000 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.61600 | 0.65300 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 9.25 | C | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.13500 | 0.15600 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.05 | C | Foreign Exchange Future | 1.25600 | 1.29400 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 20,100 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 6,800 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.23000 | 0.21300 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.01100 | 0.01000 | 10,000 |
| 21/05/2012 | \$ / R On 18 June 2012 | 9.25 | P | Foreign Exchange Future | 0.96500 | 0.93100 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.80 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 200 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.75 | P | Foreign Exchange Future | 0.01400 | 0.01200 | 5,000 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.85 | P | Foreign Exchange Future | 0.59100 | 0.56200 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.11800 | 0.10800 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.00 | P | Foreign Exchange Future | 0.04800 | 0.04400 | 2,000 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 12,000 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 2,000 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.75 | P | Foreign Exchange Future | 0.50300 | 0.47500 | 132 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.65 | P | Foreign Exchange Future | 0.41800 | 0.39300 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.50 | P | Foreign Exchange Future | 0.30100 | 0.28000 | 100 |
| 21/05/2012 | \$ / R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.07800 | 0.07100 | 6,832 |
| 21/05/2012 | \$ / R On 18 June 2012 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/05/2012 | \$ / R On 18 June 2012 | 7.25 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.41280 | 8.45090 | 38,195 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.20 | C | Foreign Exchange Future | 1.23300 | 1.26900 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.25 | C | Foreign Exchange Future | 1.18600 | 1.22100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.25500 | 0.26300 | 20,100 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.50 | C | Foreign Exchange Future | 0.33100 | 0.34300 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.95400 | 0.98800 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 1.04600 | 1.08000 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.28100 | 1.31700 | 16,000 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.13900 | 1.17400 | 37,000 |
| 21/05/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.18000 | 0.18600 | 360 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.63600 | 0.66100 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.29700 | 0.30800 | 2,000 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.24200 | 0.25000 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.78600 | 0.81400 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.16400 | 0.16900 | 5,500 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.36800 | 0.38200 | 2,500 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.51000 | 0.52900 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.19700 | 0.17800 | 2,000 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.62900 | 0.59900 | 1,500 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.07300 | 0.06300 | 2,500 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.35500 | 0.33100 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.48400 | 0.45700 | 4,000 |
| 21/05/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 0.95100 | 0.91800 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.12300 | 0.11000 | 360 |
| 21/05/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.86700 | 0.83500 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.01800 | 0.01600 | 9,200 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.02600 | 0.02300 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.03300 | 0.02900 | 8,000 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.59200 | 0.56200 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.04100 | 0.03700 | 246 |
| 21/05/2012 | \$ / R On 17 September 2012 | 8.50 | P | Foreign Exchange Future | 0.41800 | 0.39200 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.25 | P | Foreign Exchange Future | 0.02300 | 0.02000 | 0 |
| 21/05/2012 | \$ / R On 17 September 2012 | 7.20 | P | Foreign Exchange Future | 0.02000 | 0.01800 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.51260 | 8.55070 | 28,379 |
| 21/05/2012 | \$ / R On 14 December 2012 | 7.70 | C | Foreign Exchange Future | 0.93200 | 0.95500 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.89600 | 0.91800 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | 7.65 | C | Foreign Exchange Future | 0.97000 | 0.99600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.73000 | 0.74600 | 300 |
| 21/05/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.31600 | 0.31900 | 540 |
| 21/05/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.57400 | 0.58500 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.45700 | 0.46400 | 6,000 |
| 21/05/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.33900 | 0.34300 | 5,500 |
| 21/05/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.82600 | 0.79200 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.36100 | 0.33400 | 6,000 |
| 21/05/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.54400 | 0.51300 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.90300 | 0.86800 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | 7.65 | P | Foreign Exchange Future | 0.10700 | 0.09500 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.21700 | 0.19500 | 6,040 |
| 21/05/2012 | \$ / R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.13300 | 0.11700 | 0 |
| 21/05/2012 | \$ / R On 14 December 2012 | 7.70 | P | Foreign Exchange Future | 0.11900 | 0.10400 | 0 |
| 21/05/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.61670 | 8.65500 | 9,495 |
| 21/05/2012 | \$ / R On 18 March 2013 | 7.95 | C | Foreign Exchange Future | 0.90900 | 0.92200 | 0 |
| 21/05/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.87900 | 0.89100 | 0 |
| 21/05/2012 | \$ / R On 18 March 2013 | 7.90 | C | Foreign Exchange Future | 0.93900 | 0.95400 | 0 |
| 21/05/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.44800 | 0.44900 | 180 |
| 21/05/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.82200 | 0.83300 | 0 |
| 21/05/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.30500 | 0.27800 | 180 |
| 21/05/2012 | \$ / R On 18 March 2013 | 7.90 | P | Foreign Exchange Future | 0.22200 | 0.19900 | 0 |
| 21/05/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.93100 | 0.89400 | 0 |
| 21/05/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.26200 | 0.23600 | 0 |
| 21/05/2012 | \$ / R On 18 March 2013 | 7.95 | P | Foreign Exchange Future | 0.24200 | 0.21700 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.81670 | 8.85630 | 659 |
| 21/05/2012 | \$ / R On 13 December 2013 | 8.98 | C | Foreign Exchange Future | 0.79600 | 0.79100 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | 9.03 | C | Foreign Exchange Future | 0.78000 | 0.77500 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | 8.93 | C | Foreign Exchange Future | 0.81300 | 0.80800 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | 9.00 | C | Foreign Exchange Future | 0.78900 | 0.78400 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | 8.00 | C | Foreign Exchange Future | 1.19600 | 1.20100 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | 8.00 | P | Foreign Exchange Future | 0.37900 | 0.34500 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | 9.00 | P | Foreign Exchange Future | 0.97200 | 0.92800 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | 8.93 | P | Foreign Exchange Future | 0.92400 | 0.88000 | 0 |
| 21/05/2012 | \$ / R On 13 December 2013 | 9.03 | P | Foreign Exchange Future | 0.99100 | 0.94700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | \$ / R On 13 December 2013 | 8.98 | P | Foreign Exchange Future | 0.95700 | 0.91300 | 0 |
| 21/05/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.52500 | 9.56170 | 0 |
| 21/05/2012 | \$ / R On 12 December 2014 | 8.50 | C | Foreign Exchange Future | 1.63200 | 1.62800 | 0 |
| 21/05/2012 | \$ / R On 12 December 2014 | 8.55 | C | Foreign Exchange Future | 1.60800 | 1.60300 | 0 |
| 21/05/2012 | \$ / R On 12 December 2014 | 8.45 | C | Foreign Exchange Future | 1.65700 | 1.65400 | 0 |
| 21/05/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.90500 | 1.91000 | 200 |
| 21/05/2012 | \$ / R On 12 December 2014 | 8.45 | P | Foreign Exchange Future | 0.58200 | 0.54200 | 0 |
| 21/05/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.38000 | 0.34800 | 0 |
| 21/05/2012 | \$ / R On 12 December 2014 | 8.55 | P | Foreign Exchange Future | 0.63300 | 0.59100 | 0 |
| 21/05/2012 | \$ / R On 12 December 2014 | 8.50 | P | Foreign Exchange Future | 0.60700 | 0.56600 | 0 |
| 21/05/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.59910 | 10.63580 | 0 |
| 21/05/2012 | \$ / R On 14 December 2015 | 9.20 | C | Foreign Exchange Future | 2.25200 | 2.24400 | 0 |
| 21/05/2012 | \$ / R On 14 December 2015 | 9.25 | C | Foreign Exchange Future | 2.23000 | 2.22200 | 0 |
| 21/05/2012 | \$ / R On 14 December 2015 | 9.15 | C | Foreign Exchange Future | 2.27300 | 2.26600 | 0 |
| 21/05/2012 | \$ / R On 14 December 2015 | 9.15 | P | Foreign Exchange Future | 0.82400 | 0.78000 | 0 |
| 21/05/2012 | \$ / R On 14 December 2015 | 9.25 | P | Foreign Exchange Future | 0.88100 | 0.83600 | 0 |
| 21/05/2012 | \$ / R On 14 December 2015 | 9.20 | P | Foreign Exchange Future | 0.85300 | 0.80800 | 0 |
| 21/05/2012 | \$ / R MAXI On 18 June 2012 | | | Foreign Exchange Future | 8.30520 | 8.34350 | 854 |
| 21/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | C | Foreign Exchange Future | 0.15300 | 0.17485 | 0 |
| 21/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | C | Foreign Exchange Future | 0.13525 | 0.15545 | 0 |
| 21/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | C | Foreign Exchange Future | 0.17294 | 0.19785 | 0 |
| 21/05/2012 | \$ / R MAXI On 18 June 2012 | 8.30 | P | Foreign Exchange Future | 0.16774 | 0.15435 | 0 |
| 21/05/2012 | \$ / R MAXI On 18 June 2012 | 8.40 | P | Foreign Exchange Future | 0.23005 | 0.21195 | 0 |
| 21/05/2012 | \$ / R MAXI On 18 June 2012 | 8.35 | P | Foreign Exchange Future | 0.19780 | 0.18135 | 0 |
| 21/05/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.41280 | 8.45090 | 2 |
| 21/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | C | Foreign Exchange Future | 0.82589 | 0.85470 | 0 |
| 21/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.78569 | 0.81375 | 0 |
| 21/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | C | Foreign Exchange Future | 0.86707 | 0.89664 | 0 |
| 21/05/2012 | \$ / R MAXI On 17 September 2012 | 7.60 | P | Foreign Exchange Future | 0.05467 | 0.04614 | 0 |
| 21/05/2012 | \$ / R MAXI On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.07329 | 0.06325 | 0 |
| 21/05/2012 | \$ / R MAXI On 17 September 2012 | 7.65 | P | Foreign Exchange Future | 0.06349 | 0.05420 | 0 |
| 21/05/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.51260 | 8.55070 | 2 |
| 21/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | C | Foreign Exchange Future | 0.81119 | 0.83012 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | C | Foreign Exchange Future | 0.77843 | 0.79634 | 0 |
| 21/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | C | Foreign Exchange Future | 0.84497 | 0.86491 | 0 |
| 21/05/2012 | \$ / R MAXI On 14 December 2012 | 7.82 | P | Foreign Exchange Future | 0.15557 | 0.13741 | 0 |
| 21/05/2012 | \$ / R MAXI On 14 December 2012 | 7.92 | P | Foreign Exchange Future | 0.18903 | 0.16884 | 0 |
| 21/05/2012 | \$ / R MAXI On 14 December 2012 | 7.87 | P | Foreign Exchange Future | 0.17179 | 0.15262 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | | | Foreign Exchange Future | 13.13190 | 13.19340 | 74,609 |
| 21/05/2012 | £ / R On 18 June 2012 | 11.85 | C | Foreign Exchange Future | 1.29100 | 1.35200 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | 11.90 | C | Foreign Exchange Future | 1.24200 | 1.30300 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | 11.80 | C | Foreign Exchange Future | 1.34000 | 1.40100 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | 12.50 | C | Foreign Exchange Future | 0.66500 | 0.73100 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | 11.10 | C | Foreign Exchange Future | 2.03300 | 2.09400 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | 11.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 24,000 |
| 21/05/2012 | £ / R On 18 June 2012 | 12.50 | P | Foreign Exchange Future | 0.03300 | 0.03800 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | 11.80 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | 11.90 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 21/05/2012 | £ / R On 18 June 2012 | 11.85 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0 |
| 21/05/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.29480 | 13.35630 | 2,310 |
| 21/05/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.44800 | 0.47700 | 24,000 |
| 21/05/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.97300 | 2.03400 | 0 |
| 21/05/2012 | £ / R On 17 September 2012 | 13.50 | C | Foreign Exchange Future | 0.43100 | 0.45900 | 0 |
| 21/05/2012 | £ / R On 17 September 2012 | 13.40 | C | Foreign Exchange Future | 0.46600 | 0.49600 | 0 |
| 21/05/2012 | £ / R On 17 September 2012 | 13.40 | P | Foreign Exchange Future | 0.57100 | 0.54000 | 0 |
| 21/05/2012 | £ / R On 17 September 2012 | 13.50 | P | Foreign Exchange Future | 0.63600 | 0.60300 | 0 |
| 21/05/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.02800 | 0.02800 | 6,000 |
| 21/05/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.60300 | 0.57100 | 0 |
| 21/05/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.44580 | 13.50730 | 0 |
| 21/05/2012 | £ / R On 14 December 2012 | 12.45 | C | Foreign Exchange Future | 1.20800 | 1.25400 | 0 |
| 21/05/2012 | £ / R On 14 December 2012 | 12.50 | C | Foreign Exchange Future | 1.17400 | 1.21900 | 0 |
| 21/05/2012 | £ / R On 14 December 2012 | 12.40 | C | Foreign Exchange Future | 1.24400 | 1.29000 | 0 |
| 21/05/2012 | £ / R On 14 December 2012 | 12.40 | P | Foreign Exchange Future | 0.19900 | 0.18300 | 0 |
| 21/05/2012 | £ / R On 14 December 2012 | 12.50 | P | Foreign Exchange Future | 0.22900 | 0.21200 | 0 |
| 21/05/2012 | £ / R On 14 December 2012 | 12.45 | P | Foreign Exchange Future | 0.21300 | 0.19700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | ¥ / R On 18 June 2012 | | | Foreign Exchange Future | 0.10460 | 0.10520 | 3,849 |
| 21/05/2012 | ¥ / R On 18 June 2012 | 0.11 | C | Foreign Exchange Future | 0.00129 | 0.00164 | 0 |
| 21/05/2012 | ¥ / R On 18 June 2012 | 0.12 | C | Foreign Exchange Future | 0.00017 | 0.00025 | 0 |
| 21/05/2012 | ¥ / R On 18 June 2012 | 0.10 | C | Foreign Exchange Future | 0.00697 | 0.00759 | 0 |
| 21/05/2012 | ¥ / R On 18 June 2012 | 0.10 | P | Foreign Exchange Future | 0.00037 | 0.00039 | 0 |
| 21/05/2012 | ¥ / R On 18 June 2012 | 0.12 | P | Foreign Exchange Future | 0.01357 | 0.01305 | 0 |
| 21/05/2012 | ¥ / R On 18 June 2012 | 0.11 | P | Foreign Exchange Future | 0.00469 | 0.00444 | 0 |
| 21/05/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10610 | 0.10670 | 25 |
| 21/05/2012 | ¥ / R On 17 September 2012 | 0.09 | C | Foreign Exchange Future | 0.01375 | 0.01428 | 0 |
| 21/05/2012 | ¥ / R On 17 September 2012 | 0.10 | C | Foreign Exchange Future | 0.00664 | 0.00701 | 0 |
| 21/05/2012 | ¥ / R On 17 September 2012 | 0.08 | C | Foreign Exchange Future | 0.02320 | 0.02380 | 0 |
| 21/05/2012 | ¥ / R On 17 September 2012 | 0.08 | P | Foreign Exchange Future | 0.00010 | 0.00010 | 0 |
| 21/05/2012 | ¥ / R On 17 September 2012 | 0.10 | P | Foreign Exchange Future | 0.00354 | 0.00331 | 0 |
| 21/05/2012 | ¥ / R On 17 September 2012 | 0.09 | P | Foreign Exchange Future | 0.00065 | 0.00058 | 0 |
| 21/05/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10760 | 0.10820 | 0 |
| 21/05/2012 | ¥ / R On 14 December 2012 | 0.09 | C | Foreign Exchange Future | 0.01546 | 0.01594 | 0 |
| 21/05/2012 | ¥ / R On 14 December 2012 | 0.10 | C | Foreign Exchange Future | 0.00873 | 0.00905 | 0 |
| 21/05/2012 | ¥ / R On 14 December 2012 | 0.08 | C | Foreign Exchange Future | 0.02444 | 0.02503 | 0 |
| 21/05/2012 | ¥ / R On 14 December 2012 | 0.08 | P | Foreign Exchange Future | 0.00024 | 0.00023 | 0 |
| 21/05/2012 | ¥ / R On 14 December 2012 | 0.10 | P | Foreign Exchange Future | 0.00453 | 0.00425 | 0 |
| 21/05/2012 | ¥ / R On 14 December 2012 | 0.09 | P | Foreign Exchange Future | 0.00126 | 0.00114 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | | | Foreign Exchange Future | 10.60510 | 10.61420 | 47,531 |
| 21/05/2012 | € / R On 18 June 2012 | 10.40 | C | Foreign Exchange Future | 0.28600 | 0.29800 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 10.45 | C | Foreign Exchange Future | 0.25500 | 0.26800 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 10.35 | C | Foreign Exchange Future | 0.31900 | 0.33100 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 10.30 | C | Foreign Exchange Future | 0.35500 | 0.36700 | 800 |
| 21/05/2012 | € / R On 18 June 2012 | 9.80 | C | Foreign Exchange Future | 0.81000 | 0.81900 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 9.60 | C | Foreign Exchange Future | 1.00800 | 1.01700 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 9.45 | C | Foreign Exchange Future | 1.15600 | 1.16600 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 10.55 | C | Foreign Exchange Future | 0.20100 | 0.21400 | 5,120 |
| 21/05/2012 | € / R On 18 June 2012 | 9.85 | C | Foreign Exchange Future | 0.76000 | 0.77000 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 10.05 | C | Foreign Exchange Future | 0.56500 | 0.57400 | 5,120 |
| 21/05/2012 | € / R On 18 June 2012 | 10.55 | P | Foreign Exchange Future | 0.14600 | 0.15000 | 5,120 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | € / R On 18 June 2012 | 9.85 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 5,120 |
| 21/05/2012 | € / R On 18 June 2012 | 10.05 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 5,120 |
| 21/05/2012 | € / R On 18 June 2012 | 9.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 15,360 |
| 21/05/2012 | € / R On 18 June 2012 | 9.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 1,000 |
| 21/05/2012 | € / R On 18 June 2012 | 9.80 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 1,000 |
| 21/05/2012 | € / R On 18 June 2012 | 10.35 | P | Foreign Exchange Future | 0.06400 | 0.06700 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 10.30 | P | Foreign Exchange Future | 0.05000 | 0.05300 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 10.45 | P | Foreign Exchange Future | 0.10000 | 0.10400 | 0 |
| 21/05/2012 | € / R On 18 June 2012 | 10.40 | P | Foreign Exchange Future | 0.08100 | 0.08400 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.75280 | 10.76180 | 10,652 |
| 21/05/2012 | € / R On 17 September 2012 | 10.73 | C | Foreign Exchange Future | 0.39900 | 0.40500 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | 10.78 | C | Foreign Exchange Future | 0.37900 | 0.38500 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | 10.68 | C | Foreign Exchange Future | 0.42000 | 0.42600 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.32400 | 1.33100 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | 11.25 | C | Foreign Exchange Future | 0.23800 | 0.24000 | 15,360 |
| 21/05/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 1.03900 | 1.04600 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.03600 | 0.03400 | 1,625 |
| 21/05/2012 | € / R On 17 September 2012 | 11.25 | P | Foreign Exchange Future | 0.73500 | 0.72800 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.02100 | 0.01900 | 10,200 |
| 21/05/2012 | € / R On 17 September 2012 | 10.68 | P | Foreign Exchange Future | 0.34300 | 0.34000 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | 10.78 | P | Foreign Exchange Future | 0.40200 | 0.39900 | 0 |
| 21/05/2012 | € / R On 17 September 2012 | 10.73 | P | Foreign Exchange Future | 0.37200 | 0.36900 | 0 |
| 21/05/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.89690 | 10.90540 | 16,893 |
| 21/05/2012 | € / R On 14 December 2012 | 10.39 | C | Foreign Exchange Future | 0.76200 | 0.76700 | 0 |
| 21/05/2012 | € / R On 14 December 2012 | 10.34 | C | Foreign Exchange Future | 0.79100 | 0.79600 | 0 |
| 21/05/2012 | € / R On 14 December 2012 | 10.44 | C | Foreign Exchange Future | 0.73500 | 0.73900 | 0 |
| 21/05/2012 | € / R On 14 December 2012 | 10.44 | P | Foreign Exchange Future | 0.27800 | 0.27400 | 0 |
| 21/05/2012 | € / R On 14 December 2012 | 10.34 | P | Foreign Exchange Future | 0.23400 | 0.23100 | 0 |
| 21/05/2012 | € / R On 14 December 2012 | 10.39 | P | Foreign Exchange Future | 0.25500 | 0.25200 | 0 |
| 21/05/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.30380 | 11.31680 | 500 |
| 21/05/2012 | € / R On 13 December 2013 | 11.49 | C | Foreign Exchange Future | 0.84900 | 0.85400 | 0 |
| 21/05/2012 | € / R On 13 December 2013 | 11.54 | C | Foreign Exchange Future | 0.83200 | 0.83700 | 0 |
| 21/05/2012 | € / R On 13 December 2013 | 11.44 | C | Foreign Exchange Future | 0.86600 | 0.87200 | 0 |
| 21/05/2012 | € / R On 13 December 2013 | 11.44 | P | Foreign Exchange Future | 1.00500 | 0.99800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | € / R On 13 December 2013 | 11.54 | P | Foreign Exchange Future | 1.07100 | 1.06300 | 0 |
| 21/05/2012 | € / R On 13 December 2013 | 11.49 | P | Foreign Exchange Future | 1.03800 | 1.03000 | 0 |
| 21/05/2012 | AU\$ / R On 18 June 2012 | | | Foreign Exchange Future | 8.17240 | 8.21590 | 13,555 |
| 21/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | C | Foreign Exchange Future | 0.52700 | 0.57100 | 0 |
| 21/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | C | Foreign Exchange Future | 0.57600 | 0.62000 | 0 |
| 21/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | C | Foreign Exchange Future | 0.47800 | 0.52200 | 0 |
| 21/05/2012 | AU\$ / R On 18 June 2012 | 7.70 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 21/05/2012 | AU\$ / R On 18 June 2012 | 7.60 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 21/05/2012 | AU\$ / R On 18 June 2012 | 7.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 21/05/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.21120 | 8.25420 | 3,160 |
| 21/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | C | Foreign Exchange Future | 0.22900 | 0.25100 | 0 |
| 21/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | C | Foreign Exchange Future | 0.20900 | 0.22800 | 0 |
| 21/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | C | Foreign Exchange Future | 0.25200 | 0.27600 | 0 |
| 21/05/2012 | AU\$ / R On 17 September 2012 | 8.19 | P | Foreign Exchange Future | 0.22700 | 0.20800 | 0 |
| 21/05/2012 | AU\$ / R On 17 September 2012 | 8.29 | P | Foreign Exchange Future | 0.28400 | 0.26000 | 0 |
| 21/05/2012 | AU\$ / R On 17 September 2012 | 8.24 | P | Foreign Exchange Future | 0.25400 | 0.23300 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.25690 | 8.30030 | 100 |
| 21/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | C | Foreign Exchange Future | 0.41200 | 0.43300 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | C | Foreign Exchange Future | 0.43900 | 0.46200 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | C | Foreign Exchange Future | 0.38600 | 0.40600 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2012 | 8.14 | P | Foreign Exchange Future | 0.26800 | 0.24500 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2012 | 8.04 | P | Foreign Exchange Future | 0.22100 | 0.20100 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2012 | 8.09 | P | Foreign Exchange Future | 0.24400 | 0.22200 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.46620 | 9.52400 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | C | Foreign Exchange Future | 2.40900 | 2.45600 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | C | Foreign Exchange Future | 2.36600 | 2.41200 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | C | Foreign Exchange Future | 2.45200 | 2.49900 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2015 | 7.25 | P | Foreign Exchange Future | 0.23600 | 0.22500 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2015 | 7.35 | P | Foreign Exchange Future | 0.25000 | 0.23800 | 0 |
| 21/05/2012 | AU\$ / R On 14 December 2015 | 7.30 | P | Foreign Exchange Future | 0.24300 | 0.23200 | 0 |
| 21/05/2012 | CAD/ R On 18 June 2012 | | | Foreign Exchange Future | 8.12290 | 8.19590 | 10 |
| 21/05/2012 | CAD/ R On 18 June 2012 | 8.15 | C | Foreign Exchange Future | 0.12000 | 0.15000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | CAD/ R On 18 June 2012 | 8.20 | C | Foreign Exchange Future | 0.10100 | 0.12500 | 0 |
| 21/05/2012 | CAD/ R On 18 June 2012 | 8.10 | C | Foreign Exchange Future | 0.14200 | 0.17900 | 0 |
| 21/05/2012 | CAD/ R On 18 June 2012 | 8.10 | P | Foreign Exchange Future | 0.11900 | 0.08300 | 0 |
| 21/05/2012 | CAD/ R On 18 June 2012 | 8.20 | P | Foreign Exchange Future | 0.17800 | 0.12900 | 0 |
| 21/05/2012 | CAD/ R On 18 June 2012 | 8.15 | P | Foreign Exchange Future | 0.14700 | 0.10400 | 0 |
| 21/05/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.21010 | 8.28300 | 0 |
| 21/05/2012 | CAD/ R On 17 September 2012 | 7.71 | C | Foreign Exchange Future | 0.56700 | 0.62500 | 0 |
| 21/05/2012 | CAD/ R On 17 September 2012 | 7.76 | C | Foreign Exchange Future | 0.52700 | 0.58300 | 0 |
| 21/05/2012 | CAD/ R On 17 September 2012 | 7.66 | C | Foreign Exchange Future | 0.60800 | 0.66700 | 0 |
| 21/05/2012 | CAD/ R On 17 September 2012 | 7.66 | P | Foreign Exchange Future | 0.05700 | 0.04300 | 0 |
| 21/05/2012 | CAD/ R On 17 September 2012 | 7.76 | P | Foreign Exchange Future | 0.07600 | 0.05900 | 0 |
| 21/05/2012 | CAD/ R On 17 September 2012 | 7.71 | P | Foreign Exchange Future | 0.06600 | 0.05100 | 0 |
| 21/05/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.29050 | 8.36390 | 0 |
| 21/05/2012 | CAD/ R On 14 December 2012 | 7.80 | C | Foreign Exchange Future | 0.61200 | 0.66200 | 0 |
| 21/05/2012 | CAD/ R On 14 December 2012 | 7.75 | C | Foreign Exchange Future | 0.65000 | 0.70100 | 0 |
| 21/05/2012 | CAD/ R On 14 December 2012 | 7.85 | C | Foreign Exchange Future | 0.57500 | 0.62300 | 0 |
| 21/05/2012 | CAD/ R On 14 December 2012 | 7.85 | P | Foreign Exchange Future | 0.13800 | 0.11300 | 0 |
| 21/05/2012 | CAD/ R On 14 December 2012 | 7.75 | P | Foreign Exchange Future | 0.11300 | 0.09100 | 0 |
| 21/05/2012 | CAD/ R On 14 December 2012 | 7.80 | P | Foreign Exchange Future | 0.12500 | 0.10200 | 0 |
| 21/05/2012 | CF CANDO CAAZ On 18 June 2012 | | | Can-Do Future | 0.26240 | 0.27560 | 5,670 |
| 21/05/2012 | CF CANDO CABA On 18 June 2012 | | | Can-Do Future | 0.00000 | 0.00000 | 0 |
| 21/05/2012 | CF CANDO CABB On 18 June 2012 | | | Can-Do Future | 0.00490 | 0.00800 | 8,000 |
| 21/05/2012 | CF CANDO CABC On 18 June 2012 | | | Can-Do Future | 0.04600 | 0.05290 | 0 |
| 21/05/2012 | CF CANDO CABD On 18 June 2012 | | | Can-Do Future | 0.00030 | 0.00060 | 16,000 |
| 21/05/2012 | CHF / R On 18 June 2012 | | | Foreign Exchange Future | 8.83290 | 8.84040 | 38,814 |
| 21/05/2012 | CHF / R On 18 June 2012 | 9.10 | C | Foreign Exchange Future | 0.08500 | 0.09600 | 0 |
| 21/05/2012 | CHF / R On 18 June 2012 | 9.15 | C | Foreign Exchange Future | 0.07400 | 0.08500 | 0 |
| 21/05/2012 | CHF / R On 18 June 2012 | 9.05 | C | Foreign Exchange Future | 0.09700 | 0.10800 | 0 |
| 21/05/2012 | CHF / R On 18 June 2012 | 9.05 | P | Foreign Exchange Future | 0.31400 | 0.31800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | CHF / R On 18 June 2012 | 9.15 | P | Foreign Exchange Future | 0.39100 | 0.39500 | 0 |
| 21/05/2012 | CHF / R On 18 June 2012 | 9.10 | P | Foreign Exchange Future | 0.35200 | 0.35600 | 0 |
| 21/05/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.96330 | 8.97070 | 75 |
| 21/05/2012 | CHF / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.46600 | 0.47500 | 0 |
| 21/05/2012 | CHF / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.44100 | 0.45000 | 0 |
| 21/05/2012 | CHF / R On 17 September 2012 | 8.70 | C | Foreign Exchange Future | 0.49200 | 0.50100 | 0 |
| 21/05/2012 | CHF / R On 17 September 2012 | 8.70 | P | Foreign Exchange Future | 0.22900 | 0.23000 | 0 |
| 21/05/2012 | CHF / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.27800 | 0.27900 | 0 |
| 21/05/2012 | CHF / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.25300 | 0.25400 | 0 |
| 21/05/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 9.08990 | 9.09780 | 0 |
| 21/05/2012 | CHF / R On 14 December 2012 | 8.51 | C | Foreign Exchange Future | 0.78800 | 0.79800 | 0 |
| 21/05/2012 | CHF / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.82100 | 0.83100 | 0 |
| 21/05/2012 | CHF / R On 14 December 2012 | 8.56 | C | Foreign Exchange Future | 0.75600 | 0.76600 | 0 |
| 21/05/2012 | CHF / R On 14 December 2012 | 8.56 | P | Foreign Exchange Future | 0.22200 | 0.22400 | 0 |
| 21/05/2012 | CHF / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.18700 | 0.18900 | 0 |
| 21/05/2012 | CHF / R On 14 December 2012 | 8.51 | P | Foreign Exchange Future | 0.20400 | 0.20600 | 0 |
| 21/05/2012 | NZ\$ / R On 18 June 2012 | | | Foreign Exchange Future | 6.30520 | 6.31270 | 0 |
| 21/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | C | Foreign Exchange Future | 0.09200 | 0.10100 | 0 |
| 21/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | C | Foreign Exchange Future | 0.12100 | 0.13000 | 0 |
| 21/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | C | Foreign Exchange Future | 0.07200 | 0.08000 | 0 |
| 21/05/2012 | NZ\$ / R On 18 June 2012 | 6.35 | P | Foreign Exchange Future | 0.11700 | 0.11700 | 0 |
| 21/05/2012 | NZ\$ / R On 18 June 2012 | 6.25 | P | Foreign Exchange Future | 0.06600 | 0.06700 | 0 |
| 21/05/2012 | NZ\$ / R On 18 June 2012 | 6.30 | P | Foreign Exchange Future | 0.08700 | 0.08800 | 0 |
| 21/05/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.36120 | 6.36870 | 0 |
| 21/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | C | Foreign Exchange Future | 0.26000 | 0.26500 | 0 |
| 21/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | C | Foreign Exchange Future | 0.29100 | 0.29600 | 0 |
| 21/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | C | Foreign Exchange Future | 0.23200 | 0.23700 | 0 |
| 21/05/2012 | NZ\$ / R On 17 September 2012 | 6.29 | P | Foreign Exchange Future | 0.16400 | 0.16100 | 0 |
| 21/05/2012 | NZ\$ / R On 17 September 2012 | 6.19 | P | Foreign Exchange Future | 0.12300 | 0.12000 | 0 |
| 21/05/2012 | NZ\$ / R On 17 September 2012 | 6.24 | P | Foreign Exchange Future | 0.14200 | 0.13900 | 0 |
| 21/05/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.40550 | 6.41260 | 0 |
| 21/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | C | Foreign Exchange Future | 0.32300 | 0.32500 | 0 |
| 21/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | C | Foreign Exchange Future | 0.29800 | 0.30000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 21/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | C | Foreign Exchange Future | 0.34900 | 0.35100 | 0 |
| 21/05/2012 | NZ\$ / R On 14 December 2012 | 6.29 | P | Foreign Exchange Future | 0.23100 | 0.22600 | 0 |
| 21/05/2012 | NZ\$ / R On 14 December 2012 | 6.39 | P | Foreign Exchange Future | 0.28000 | 0.27500 | 0 |
| 21/05/2012 | NZ\$ / R On 14 December 2012 | 6.34 | P | Foreign Exchange Future | 0.25500 | 0.25000 | 0 |
| 21/05/2012 | YUAN/R On 18 June 2012 | | | Foreign Exchange Future | 1.31190 | 1.31780 | 0 |
| 21/05/2012 | YUAN/R On 18 June 2012 | 1.15 | C | Foreign Exchange Future | 0.16230 | 0.16820 | 0 |
| 21/05/2012 | YUAN/R On 18 June 2012 | 1.20 | C | Foreign Exchange Future | 0.11340 | 0.11910 | 0 |
| 21/05/2012 | YUAN/R On 18 June 2012 | 1.10 | C | Foreign Exchange Future | 0.21200 | 0.21790 | 0 |
| 21/05/2012 | YUAN/R On 18 June 2012 | 1.10 | P | Foreign Exchange Future | 0.00010 | 0.00010 | 0 |
| 21/05/2012 | YUAN/R On 18 June 2012 | 1.20 | P | Foreign Exchange Future | 0.00150 | 0.00130 | 0 |
| 21/05/2012 | YUAN/R On 18 June 2012 | 1.15 | P | Foreign Exchange Future | 0.00040 | 0.00040 | 0 |
| 21/05/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.32710 | 1.33310 | 0 |
| 21/05/2012 | YUAN/R On 17 September 2012 | 1.21 | C | Foreign Exchange Future | 0.12830 | 0.13280 | 0 |
| 21/05/2012 | YUAN/R On 17 September 2012 | 1.26 | C | Foreign Exchange Future | 0.09240 | 0.09610 | 0 |
| 21/05/2012 | YUAN/R On 17 September 2012 | 1.16 | C | Foreign Exchange Future | 0.17070 | 0.17590 | 0 |
| 21/05/2012 | YUAN/R On 17 September 2012 | 1.16 | P | Foreign Exchange Future | 0.00440 | 0.00360 | 0 |
| 21/05/2012 | YUAN/R On 17 September 2012 | 1.26 | P | Foreign Exchange Future | 0.02610 | 0.02380 | 0 |
| 21/05/2012 | YUAN/R On 17 September 2012 | 1.21 | P | Foreign Exchange Future | 0.01200 | 0.01050 | 0 |
| 21/05/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.34190 | 1.34780 | 0 |
| 21/05/2012 | YUAN/R On 14 December 2012 | 1.23 | C | Foreign Exchange Future | 0.13940 | 0.14300 | 0 |
| 21/05/2012 | YUAN/R On 14 December 2012 | 1.28 | C | Foreign Exchange Future | 0.10790 | 0.11060 | 0 |
| 21/05/2012 | YUAN/R On 14 December 2012 | 1.18 | C | Foreign Exchange Future | 0.17700 | 0.18140 | 0 |
| 21/05/2012 | YUAN/R On 14 December 2012 | 1.18 | P | Foreign Exchange Future | 0.01310 | 0.01160 | 0 |
| 21/05/2012 | YUAN/R On 14 December 2012 | 1.28 | P | Foreign Exchange Future | 0.04400 | 0.04080 | 0 |
| 21/05/2012 | YUAN/R On 14 December 2012 | 1.23 | P | Foreign Exchange Future | 0.02550 | 0.02320 | 0 |
| Future Open Interest | | | | | | | 601,413.00 |
| Option Open Interest | | | | | | | 359,565.00 |
| Grand Total | | | | | | | 960,978.00 |