



# Currency Futures & Options Weekly Statistics

From: 02/01/2012 To: 03/01/2012

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 14-December-15 |        |              | Foreign Exchange Future | 10.37340  | 10.42860                        | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.10   | C            | Foreign Exchange Future | 2.04500   | 2.09800                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.15   | C            | Foreign Exchange Future | 1.99500   | 2.04800                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.20   | C            | Foreign Exchange Future | 1.94500   | 1.99800                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.35   | C            | Foreign Exchange Future | 1.79600   | 1.84900                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.40   | C            | Foreign Exchange Future | 1.74600   | 1.79900                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.45   | C            | Foreign Exchange Future | 1.69700   | 1.74900                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.45   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.50   | C            | Foreign Exchange Future | 1.64700   | 1.70000                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.50   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 2,420         |
| 03/01/2012 | \$ / R On 19-March-12    | 6.55   | C            | Foreign Exchange Future | 1.59700   | 1.65000                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.55   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.60   | C            | Foreign Exchange Future | 1.54800   | 1.60100                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.65   | C            | Foreign Exchange Future | 1.49900   | 1.55100                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.65   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.70   | C            | Foreign Exchange Future | 1.45000   | 1.50200                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.70   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 10,000        |
| 03/01/2012 | \$ / R On 18-June-12     | 6.75   | C            | Foreign Exchange Future | 1.52700   | 1.57900                         | 4,850         |
| 03/01/2012 | \$ / R On 18-June-12     | 6.75   | P            | Foreign Exchange Future | 0.02900   | 0.02700                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.80   | C            | Foreign Exchange Future | 1.35200   | 1.40400                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12    | 6.80   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 19-March-12     | 6.85   | C            | Foreign Exchange Future | 1.30300   | 1.35600                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 6.85   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 6.90   | C            | Foreign Exchange Future | 1.25500   | 1.30700                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 6.90   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 6.95   | C            | Foreign Exchange Future | 1.20600   | 1.25900                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 6.99   | C            | Foreign Exchange Future | 1.17200   | 1.22400                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 6.99   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.15800   | 1.21100                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 1,000         |
| 03/01/2012 | \$ / R On 19-March-12     | 7.04   | C            | Foreign Exchange Future | 1.12400   | 1.17600                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.04   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.05   | C            | Foreign Exchange Future | 1.11000   | 1.16300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.05   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.09   | C            | Foreign Exchange Future | 1.07600   | 1.12800                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.09   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.10   | C            | Foreign Exchange Future | 1.06300   | 1.11500                         | 10,000        |
| 03/01/2012 | \$ / R On 19-March-12     | 7.10   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.31500   | 1.36000                         | 16,000        |
| 03/01/2012 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.11900   | 0.11000                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12 | 7.20   | C            | Foreign Exchange Future | 1.27600   | 1.32000                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12 | 7.20   | P            | Foreign Exchange Future | 0.13000   | 0.12000                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12 | 7.25   | C            | Foreign Exchange Future | 1.23800   | 1.28100                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12 | 7.25   | P            | Foreign Exchange Future | 0.14200   | 0.13100                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.20000   | 1.24300                         | 37,000        |
| 03/01/2012 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.15400   | 0.14300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.35   | C            | Foreign Exchange Future | 0.83100   | 0.88300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.35   | P            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.78900   | 0.83800                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.04600   | 0.04200                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.74700   | 0.79600                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.05400   | 0.05000                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.50   | C            | Foreign Exchange Future | 0.70700   | 0.75500                         | 5,000         |
| 03/01/2012 | \$ / R On 19-March-12     | 7.50   | P            | Foreign Exchange Future | 0.06400   | 0.05900                         | 2,420         |
| 03/01/2012 | \$ / R On 19-March-12     | 7.55   | C            | Foreign Exchange Future | 0.66800   | 0.71500                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.55   | P            | Foreign Exchange Future | 0.07500   | 0.06900                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.60   | C            | Foreign Exchange Future | 0.63000   | 0.67600                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.60   | P            | Foreign Exchange Future | 0.08700   | 0.08000                         | 13,860        |
| 03/01/2012 | \$ / R On 14-December-12  | 7.65   | C            | Foreign Exchange Future | 1.11400   | 1.14600                         | 0             |
| 03/01/2012 | \$ / R On 14-December-12  | 7.65   | P            | Foreign Exchange Future | 0.32400   | 0.30000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 14-December-12  | 7.70   | C            | Foreign Exchange Future | 1.08700   | 1.11800                         | 0             |
| 03/01/2012 | \$ / R On 14-December-12  | 7.70   | P            | Foreign Exchange Future | 0.34700   | 0.32200                         | 0             |
| 03/01/2012 | \$ / R On 14-December-12  | 7.75   | C            | Foreign Exchange Future | 1.06100   | 1.09100                         | 0             |
| 03/01/2012 | \$ / R On 14-December-12  | 7.75   | P            | Foreign Exchange Future | 0.37100   | 0.34500                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.80   | C            | Foreign Exchange Future | 0.49300   | 0.53400                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.80   | P            | Foreign Exchange Future | 0.15000   | 0.13800                         | 250           |
| 03/01/2012 | \$ / R On 19-March-12     | 7.85   | C            | Foreign Exchange Future | 0.46400   | 0.50300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 7.85   | P            | Foreign Exchange Future | 0.17100   | 0.15700                         | 0             |
| 03/01/2012 | \$ / R On 18-March-13     | 7.90   | C            | Foreign Exchange Future | 1.12700   | 1.15500                         | 0             |
| 03/01/2012 | \$ / R On 18-March-13     | 7.90   | P            | Foreign Exchange Future | 0.50500   | 0.47700                         | 0             |
| 03/01/2012 | \$ / R On 18-March-13     | 7.95   | C            | Foreign Exchange Future | 1.10500   | 1.13100                         | 0             |
| 03/01/2012 | \$ / R On 18-March-13     | 7.95   | P            | Foreign Exchange Future | 0.53300   | 0.50300                         | 0             |
| 03/01/2012 | \$ / R On 12-December-14  | 8.00   | C            | Foreign Exchange Future | 2.01400   | 2.04300                         | 200           |
| 03/01/2012 | \$ / R On 12-December-14  | 8.00   | P            | Foreign Exchange Future | 0.76700   | 0.74100                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.05   | C            | Foreign Exchange Future | 0.36100   | 0.39500                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.05   | P            | Foreign Exchange Future | 0.26800   | 0.24900                         | 4,620         |
| 03/01/2012 | \$ / R On 18-March-13     | 8.10   | C            | Foreign Exchange Future | 1.04100   | 1.06500                         | 0             |
| 03/01/2012 | \$ / R On 18-March-13     | 8.10   | P            | Foreign Exchange Future | 0.61900   | 0.58700                         | 180           |
| 03/01/2012 | \$ / R On 19-March-12     | 8.15   | C            | Foreign Exchange Future | 0.31800   | 0.34900                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.15   | P            | Foreign Exchange Future | 0.32500   | 0.30300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.20   | C            | Foreign Exchange Future | 0.29800   | 0.32900                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.20   | P            | Foreign Exchange Future | 0.35500   | 0.33300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.25   | C            | Foreign Exchange Future | 0.28000   | 0.30900                         | 6,620         |
| 03/01/2012 | \$ / R On 19-March-12     | 8.25   | P            | Foreign Exchange Future | 0.38700   | 0.36300                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.30   | C            | Foreign Exchange Future | 0.26300   | 0.29100                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.30   | P            | Foreign Exchange Future | 0.42000   | 0.39500                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.35   | C            | Foreign Exchange Future | 0.24700   | 0.27400                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12     | 8.35   | P            | Foreign Exchange Future | 0.45400   | 0.42800                         | 250           |
| 03/01/2012 | \$ / R On 19-March-12     | 8.40   | C            | Foreign Exchange Future | 0.23200   | 0.25800                         | 4,850         |
| 03/01/2012 | \$ / R On 19-March-12     | 8.40   | P            | Foreign Exchange Future | 0.48900   | 0.46200                         | 0             |
| 03/01/2012 | \$ / R On 12-December-14  | 8.45   | C            | Foreign Exchange Future | 1.83700   | 1.86100                         | 0             |
| 03/01/2012 | \$ / R On 12-December-14  | 8.45   | P            | Foreign Exchange Future | 1.04000   | 1.00900                         | 0             |
| 03/01/2012 | \$ / R On 12-December-14  | 8.50   | C            | Foreign Exchange Future | 1.81700   | 1.84200                         | 0             |
| 03/01/2012 | \$ / R On 12-December-14  | 8.50   | P            | Foreign Exchange Future | 1.07000   | 1.04000                         | 0             |
| 03/01/2012 | \$ / R On 12-December-14  | 8.55   | C            | Foreign Exchange Future | 1.79900   | 1.82400                         | 0             |
| 03/01/2012 | \$ / R On 12-December-14  | 8.55   | P            | Foreign Exchange Future | 1.10200   | 1.07200                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12 | 8.60   | C            | Foreign Exchange Future | 0.55900   | 0.57800                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12 | 8.60   | P            | Foreign Exchange Future | 0.81300   | 0.77800                         | 4,000         |
| 03/01/2012 | \$ / R On 18-June-12      | 8.65   | C            | Foreign Exchange Future | 0.37300   | 0.39500                         | 0             |
| 03/01/2012 | \$ / R On 18-June-12      | 8.65   | P            | Foreign Exchange Future | 0.77500   | 0.74300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | \$ / R On 19-March-12      | 8.70   | C            | Foreign Exchange Future | 0.16200   | 0.18000                         | 366           |
| 03/01/2012 | \$ / R On 19-March-12      | 8.70   | P            | Foreign Exchange Future | 0.71900   | 0.68400                         | 0             |
| 03/01/2012 | \$ / R On 18-June-12       | 8.75   | C            | Foreign Exchange Future | 0.34700   | 0.36700                         | 0             |
| 03/01/2012 | \$ / R On 18-June-12       | 8.75   | P            | Foreign Exchange Future | 0.84900   | 0.81500                         | 132           |
| 03/01/2012 | \$ / R On 17-September-12  | 8.80   | C            | Foreign Exchange Future | 0.50000   | 0.51700                         | 0             |
| 03/01/2012 | \$ / R On 17-September-12  | 8.80   | P            | Foreign Exchange Future | 0.95400   | 0.91700                         | 1,500         |
| 03/01/2012 | \$ / R On 13-December-13   | 8.93   | C            | Foreign Exchange Future | 1.09600   | 1.12300                         | 0             |
| 03/01/2012 | \$ / R On 13-December-13   | 8.93   | P            | Foreign Exchange Future | 1.28500   | 1.25600                         | 0             |
| 03/01/2012 | \$ / R On 13-December-13   | 8.98   | C            | Foreign Exchange Future | 1.08000   | 1.10600                         | 0             |
| 03/01/2012 | \$ / R On 13-December-13   | 8.98   | P            | Foreign Exchange Future | 1.31900   | 1.28900                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12      | 9.00   | C            | Foreign Exchange Future | 0.11500   | 0.12900                         | 100           |
| 03/01/2012 | \$ / R On 19-March-12      | 9.00   | P            | Foreign Exchange Future | 0.97200   | 0.93300                         | 0             |
| 03/01/2012 | \$ / R On 13-December-13   | 9.03   | C            | Foreign Exchange Future | 1.06400   | 1.09000                         | 0             |
| 03/01/2012 | \$ / R On 13-December-13   | 9.03   | P            | Foreign Exchange Future | 1.35300   | 1.32300                         | 0             |
| 03/01/2012 | \$ / R On 18-March-13      | 9.10   | C            | Foreign Exchange Future | 0.70000   | 0.71900                         | 180           |
| 03/01/2012 | \$ / R On 18-March-13      | 9.10   | P            | Foreign Exchange Future | 1.27800   | 1.24100                         | 0             |
| 03/01/2012 | \$ / R On 14-December-15   | 9.15   | C            | Foreign Exchange Future | 2.54600   | 2.57600                         | 0             |
| 03/01/2012 | \$ / R On 14-December-15   | 9.15   | P            | Foreign Exchange Future | 1.32300   | 1.29700                         | 0             |
| 03/01/2012 | \$ / R On 14-December-15   | 9.20   | C            | Foreign Exchange Future | 2.52800   | 2.55800                         | 0             |
| 03/01/2012 | \$ / R On 14-December-15   | 9.20   | P            | Foreign Exchange Future | 1.35500   | 1.32900                         | 0             |
| 03/01/2012 | \$ / R On 14-December-15   | 9.25   | C            | Foreign Exchange Future | 2.50900   | 2.54000                         | 0             |
| 03/01/2012 | \$ / R On 14-December-15   | 9.25   | P            | Foreign Exchange Future | 1.38600   | 1.36100                         | 0             |
| 03/01/2012 | \$ / R On 19-March-12      | 9.50   | C            | Foreign Exchange Future | 0.06900   | 0.00000                         | 2,000         |
| 03/01/2012 | \$ / R On 19-March-12      | 9.50   | P            | Foreign Exchange Future | 1.42600   | 0.00000                         | 0             |
| 03/01/2012 | \$ / R MAXI On 18-June-12  |        |              | Foreign Exchange Future | 8.24760   | 8.30190                         | 0             |
| 03/01/2012 | \$ / R MAXI On 19-March-12 | 7.50   | C            | Foreign Exchange Future | 0.70696   | 0.75472                         | 0             |
| 03/01/2012 | \$ / R MAXI On 19-March-12 | 7.50   | P            | Foreign Exchange Future | 0.06346   | 0.05872                         | 0             |
| 03/01/2012 | \$ / R MAXI On 19-March-12 | 7.55   | C            | Foreign Exchange Future | 0.66784   | 0.71485                         | 0             |
| 03/01/2012 | \$ / R MAXI On 19-March-12 | 7.55   | P            | Foreign Exchange Future | 0.07434   | 0.06885                         | 0             |
| 03/01/2012 | \$ / R MAXI On 19-March-12 | 7.60   | C            | Foreign Exchange Future | 0.62996   | 0.67614                         | 0             |
| 03/01/2012 | \$ / R MAXI On 19-March-12 | 7.60   | P            | Foreign Exchange Future | 0.08646   | 0.08014                         | 0             |
| 03/01/2012 | \$ / R MAXI On 19-March-12 | 8.20   | C            | Foreign Exchange Future | 0.29836   | 0.32853                         | 80            |
| 03/01/2012 | \$ / R MAXI On 19-March-12 | 8.20   | P            | Foreign Exchange Future | 0.35486   | 0.33253                         | 0             |
| 03/01/2012 | \$ / R MAXI On 18-June-12  | 8.30   | C            | Foreign Exchange Future | 0.48415   | 0.51160                         | 0             |
| 03/01/2012 | \$ / R MAXI On 18-June-12  | 8.30   | P            | Foreign Exchange Future | 0.53655   | 0.50970                         | 0             |
| 03/01/2012 | \$ / R MAXI On 18-June-12  | 8.35   | C            | Foreign Exchange Future | 0.46609   | 0.49270                         | 0             |
| 03/01/2012 | \$ / R MAXI On 18-June-12  | 8.35   | P            | Foreign Exchange Future | 0.56849   | 0.54080                         | 0             |
| 03/01/2012 | \$ / R MAXI On 18-June-12  | 8.40   | C            | Foreign Exchange Future | 0.44879   | 0.47457                         | 0             |
| 03/01/2012 | \$ / R MAXI On 18-June-12  | 8.40   | P            | Foreign Exchange Future | 0.60119   | 0.57267                         | 0             |
| 03/01/2012 | £ / R On 17-September-12   |        |              | Foreign Exchange Future | 12.97710  | 12.92420                        | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | £ / R On 19-March-12     | 10.90  | C            | Foreign Exchange Future | 1.80400   | 1.75300                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 10.90  | P            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.00  | C            | Foreign Exchange Future | 1.70700   | 1.65500                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.00  | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 768           |
| 03/01/2012 | £ / R On 19-March-12     | 11.10  | C            | Foreign Exchange Future | 1.60900   | 1.55800                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.10  | P            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.35  | C            | Foreign Exchange Future | 1.36700   | 1.31700                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.35  | P            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.40  | C            | Foreign Exchange Future | 1.31900   | 1.27000                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.40  | P            | Foreign Exchange Future | 0.03100   | 0.03700                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.45  | C            | Foreign Exchange Future | 1.27200   | 1.22400                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.45  | P            | Foreign Exchange Future | 0.03400   | 0.04100                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.50  | C            | Foreign Exchange Future | 1.22600   | 1.17900                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.50  | P            | Foreign Exchange Future | 0.03800   | 0.04600                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.55  | C            | Foreign Exchange Future | 1.18100   | 1.13500                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.55  | P            | Foreign Exchange Future | 0.04300   | 0.05200                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.70  | C            | Foreign Exchange Future | 1.04800   | 1.00500                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.70  | P            | Foreign Exchange Future | 0.06000   | 0.07200                         | 0             |
| 03/01/2012 | £ / R On 18-June-12      | 11.80  | C            | Foreign Exchange Future | 1.23900   | 1.20400                         | 0             |
| 03/01/2012 | £ / R On 18-June-12      | 11.80  | P            | Foreign Exchange Future | 0.20200   | 0.22000                         | 0             |
| 03/01/2012 | £ / R On 18-June-12      | 11.85  | C            | Foreign Exchange Future | 1.20400   | 1.17000                         | 0             |
| 03/01/2012 | £ / R On 18-June-12      | 11.85  | P            | Foreign Exchange Future | 0.21700   | 0.23600                         | 0             |
| 03/01/2012 | £ / R On 18-June-12      | 11.90  | C            | Foreign Exchange Future | 1.16900   | 1.13600                         | 0             |
| 03/01/2012 | £ / R On 18-June-12      | 11.90  | P            | Foreign Exchange Future | 0.23200   | 0.25200                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.95  | C            | Foreign Exchange Future | 0.83900   | 0.80100                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 11.95  | P            | Foreign Exchange Future | 0.10100   | 0.11800                         | 9,000         |
| 03/01/2012 | £ / R On 19-March-12     | 12.00  | C            | Foreign Exchange Future | 0.79900   | 0.76300                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 12.00  | P            | Foreign Exchange Future | 0.11100   | 0.13000                         | 768           |
| 03/01/2012 | £ / R On 19-March-12     | 12.30  | C            | Foreign Exchange Future | 0.59400   | 0.56800                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 12.30  | P            | Foreign Exchange Future | 0.20600   | 0.23500                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 12.55  | C            | Foreign Exchange Future | 0.45500   | 0.43700                         | 0             |
| 03/01/2012 | £ / R On 19-March-12     | 12.55  | P            | Foreign Exchange Future | 0.31700   | 0.35400                         | 3,000         |
| 03/01/2012 | £ / R On 19-March-12     | 12.85  | C            | Foreign Exchange Future | 0.32800   | 0.31700                         | 3,000         |
| 03/01/2012 | £ / R On 19-March-12     | 12.85  | P            | Foreign Exchange Future | 0.49000   | 0.53400                         | 0             |
| 03/01/2012 | £ / R On 17-September-12 | 13.40  | C            | Foreign Exchange Future | 0.73600   | 0.73800                         | 0             |
| 03/01/2012 | £ / R On 17-September-12 | 13.40  | P            | Foreign Exchange Future | 1.15900   | 1.21400                         | 0             |
| 03/01/2012 | £ / R On 17-September-12 | 13.45  | C            | Foreign Exchange Future | 0.72000   | 0.72300                         | 0             |
| 03/01/2012 | £ / R On 17-September-12 | 13.45  | P            | Foreign Exchange Future | 1.19300   | 1.24900                         | 0             |
| 03/01/2012 | £ / R On 17-September-12 | 13.50  | C            | Foreign Exchange Future | 0.70400   | 0.70700                         | 0             |
| 03/01/2012 | £ / R On 17-September-12 | 13.50  | P            | Foreign Exchange Future | 1.22700   | 1.28300                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | £ / R On 19-March-12    | 13.55  | C            | Foreign Exchange Future | 0.15300   | 0.15000                         | 9,000         |
| 03/01/2012 | £ / R On 19-March-12    | 13.55  | P            | Foreign Exchange Future | 1.01500   | 1.06700                         | 0             |
| 03/01/2012 | ¥ / R On 18-June-12     |        |              | Foreign Exchange Future | 0.10790   | 0.10750                         | 0             |
| 03/01/2012 | ¥ / R On 19-March-12    | 0.08   | C            | Foreign Exchange Future | 0.02632   | 0.02593                         | 0             |
| 03/01/2012 | ¥ / R On 19-March-12    | 0.08   | P            | Foreign Exchange Future | 0.00002   | 0.00003                         | 0             |
| 03/01/2012 | ¥ / R On 19-March-12    | 0.09   | C            | Foreign Exchange Future | 0.01638   | 0.01600                         | 0             |
| 03/01/2012 | ¥ / R On 19-March-12    | 0.09   | P            | Foreign Exchange Future | 0.00008   | 0.00010                         | 0             |
| 03/01/2012 | ¥ / R On 18-June-12     | 0.10   | C            | Foreign Exchange Future | 0.01195   | 0.01174                         | 0             |
| 03/01/2012 | ¥ / R On 18-June-12     | 0.10   | P            | Foreign Exchange Future | 0.00205   | 0.00224                         | 0             |
| 03/01/2012 | ¥ / R On 19-March-12    | 0.10   | C            | Foreign Exchange Future | 0.00746   | 0.00739                         | 0             |
| 03/01/2012 | ¥ / R On 19-March-12    | 0.10   | P            | Foreign Exchange Future | 0.00116   | 0.00149                         | 0             |
| 03/01/2012 | ¥ / R On 18-June-12     | 0.11   | C            | Foreign Exchange Future | 0.00657   | 0.00649                         | 0             |
| 03/01/2012 | ¥ / R On 18-June-12     | 0.11   | P            | Foreign Exchange Future | 0.00667   | 0.00699                         | 0             |
| 03/01/2012 | ¥ / R On 18-June-12     | 0.12   | C            | Foreign Exchange Future | 0.00369   | 0.00368                         | 0             |
| 03/01/2012 | ¥ / R On 18-June-12     | 0.12   | P            | Foreign Exchange Future | 0.01379   | 0.01418                         | 0             |
| 03/01/2012 | € / R On 13-December-13 |        |              | Foreign Exchange Future | 11.33560  | 11.33880                        | 500           |
| 03/01/2012 | € / R On 19-March-12    | 9.00   | C            | Foreign Exchange Future | 1.62800   | 1.61300                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.00   | P            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.05   | C            | Foreign Exchange Future | 1.57900   | 1.56500                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.05   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.55   | C            | Foreign Exchange Future | 1.09600   | 1.08400                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.55   | P            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.80   | C            | Foreign Exchange Future | 0.87100   | 0.86200                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.80   | P            | Foreign Exchange Future | 0.05200   | 0.06000                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.90   | C            | Foreign Exchange Future | 0.78500   | 0.77800                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 9.90   | P            | Foreign Exchange Future | 0.06600   | 0.07600                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.05  | C            | Foreign Exchange Future | 0.66300   | 0.65700                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.05  | P            | Foreign Exchange Future | 0.09400   | 0.10500                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.10  | C            | Foreign Exchange Future | 0.62600   | 0.62100                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.10  | P            | Foreign Exchange Future | 0.10700   | 0.11900                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.15  | C            | Foreign Exchange Future | 0.59000   | 0.58600                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.15  | P            | Foreign Exchange Future | 0.12100   | 0.13400                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.25  | C            | Foreign Exchange Future | 0.52200   | 0.52000                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.25  | P            | Foreign Exchange Future | 0.15300   | 0.16800                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.30  | C            | Foreign Exchange Future | 0.49000   | 0.48900                         | 0             |
| 03/01/2012 | € / R On 19-March-12    | 10.30  | P            | Foreign Exchange Future | 0.17100   | 0.18700                         | 10,200        |
| 03/01/2012 | € / R On 18-June-12     | 10.35  | C            | Foreign Exchange Future | 0.73700   | 0.73600                         | 0             |
| 03/01/2012 | € / R On 18-June-12     | 10.35  | P            | Foreign Exchange Future | 0.32000   | 0.33200                         | 0             |
| 03/01/2012 | € / R On 18-June-12     | 10.40  | C            | Foreign Exchange Future | 0.71000   | 0.71000                         | 0             |
| 03/01/2012 | € / R On 18-June-12     | 10.40  | P            | Foreign Exchange Future | 0.34300   | 0.35600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | € / R On 18-June-12        | 10.45  | C            | Foreign Exchange Future | 0.68400   | 0.68400                         | 0             |
| 03/01/2012 | € / R On 18-June-12        | 10.45  | P            | Foreign Exchange Future | 0.36700   | 0.38000                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.60  | C            | Foreign Exchange Future | 0.32500   | 0.32800                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.60  | P            | Foreign Exchange Future | 0.30600   | 0.32600                         | 0             |
| 03/01/2012 | € / R On 17-September-12   | 10.68  | C            | Foreign Exchange Future | 0.77600   | 0.77400                         | 0             |
| 03/01/2012 | € / R On 17-September-12   | 10.68  | P            | Foreign Exchange Future | 0.53900   | 0.54900                         | 0             |
| 03/01/2012 | € / R On 17-September-12   | 10.73  | C            | Foreign Exchange Future | 0.78600   | 0.78500                         | 0             |
| 03/01/2012 | € / R On 17-September-12   | 10.73  | P            | Foreign Exchange Future | 0.59900   | 0.61000                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.75  | C            | Foreign Exchange Future | 0.26700   | 0.27100                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.75  | P            | Foreign Exchange Future | 0.39800   | 0.41900                         | 0             |
| 03/01/2012 | € / R On 17-September-12   | 10.78  | C            | Foreign Exchange Future | 0.76100   | 0.76000                         | 0             |
| 03/01/2012 | € / R On 17-September-12   | 10.78  | P            | Foreign Exchange Future | 0.62400   | 0.63500                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.80  | C            | Foreign Exchange Future | 0.25000   | 0.25400                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.80  | P            | Foreign Exchange Future | 0.43100   | 0.45200                         | 3,400         |
| 03/01/2012 | € / R On 19-March-12       | 10.90  | C            | Foreign Exchange Future | 0.21900   | 0.22300                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.90  | P            | Foreign Exchange Future | 0.50000   | 0.52100                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.95  | C            | Foreign Exchange Future | 0.20500   | 0.20900                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 10.95  | P            | Foreign Exchange Future | 0.53600   | 0.55700                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.00  | C            | Foreign Exchange Future | 0.19200   | 0.19600                         | 3,400         |
| 03/01/2012 | € / R On 19-March-12       | 11.00  | P            | Foreign Exchange Future | 0.57300   | 0.59400                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.10  | C            | Foreign Exchange Future | 0.16800   | 0.17300                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.10  | P            | Foreign Exchange Future | 0.64900   | 0.67100                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.30  | C            | Foreign Exchange Future | 0.13100   | 0.13600                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.30  | P            | Foreign Exchange Future | 0.81200   | 0.83400                         | 0             |
| 03/01/2012 | € / R On 13-December-13    | 11.44  | C            | Foreign Exchange Future | 1.23100   | 1.23900                         | 0             |
| 03/01/2012 | € / R On 13-December-13    | 11.44  | P            | Foreign Exchange Future | 1.33800   | 1.34300                         | 0             |
| 03/01/2012 | € / R On 13-December-13    | 11.49  | C            | Foreign Exchange Future | 1.21400   | 1.22200                         | 0             |
| 03/01/2012 | € / R On 13-December-13    | 11.49  | P            | Foreign Exchange Future | 1.37100   | 1.37600                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.50  | C            | Foreign Exchange Future | 0.10300   | 0.10800                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.50  | P            | Foreign Exchange Future | 0.98400   | 1.00600                         | 0             |
| 03/01/2012 | € / R On 13-December-13    | 11.54  | C            | Foreign Exchange Future | 1.19800   | 1.20500                         | 0             |
| 03/01/2012 | € / R On 13-December-13    | 11.54  | P            | Foreign Exchange Future | 1.40500   | 1.40900                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.60  | C            | Foreign Exchange Future | 0.09200   | 0.09600                         | 10,200        |
| 03/01/2012 | € / R On 19-March-12       | 11.60  | P            | Foreign Exchange Future | 1.07300   | 1.09400                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.75  | C            | Foreign Exchange Future | 0.07800   | 0.08200                         | 0             |
| 03/01/2012 | € / R On 19-March-12       | 11.75  | P            | Foreign Exchange Future | 1.20900   | 1.23000                         | 0             |
| 03/01/2012 | AU\$ / R On 14-December-15 |        |              | Foreign Exchange Future | 9.46550   | 9.34170                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12    | 6.20   | C            | Foreign Exchange Future | 2.16200   | 2.05100                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12    | 6.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12    | 6.95   | C            | Foreign Exchange Future | 1.41900   | 1.31000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | AU\$ / R On 19-March-12     | 6.95   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.00   | C            | Foreign Exchange Future | 1.37000   | 1.26200                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.00   | P            | Foreign Exchange Future | 0.00900   | 0.01300                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.20   | C            | Foreign Exchange Future | 1.17600   | 1.07000                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.20   | P            | Foreign Exchange Future | 0.01500   | 0.02100                         | 0             |
| 03/01/2012 | AU\$ / R On 14-December-15  | 7.25   | C            | Foreign Exchange Future | 2.56500   | 2.45500                         | 0             |
| 03/01/2012 | AU\$ / R On 14-December-15  | 7.25   | P            | Foreign Exchange Future | 0.35000   | 0.36300                         | 0             |
| 03/01/2012 | AU\$ / R On 14-December-15  | 7.30   | C            | Foreign Exchange Future | 2.52400   | 2.41500                         | 0             |
| 03/01/2012 | AU\$ / R On 14-December-15  | 7.30   | P            | Foreign Exchange Future | 0.35900   | 0.37300                         | 0             |
| 03/01/2012 | AU\$ / R On 14-December-15  | 7.35   | C            | Foreign Exchange Future | 2.48300   | 2.37500                         | 0             |
| 03/01/2012 | AU\$ / R On 14-December-15  | 7.35   | P            | Foreign Exchange Future | 0.36800   | 0.38300                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.40   | C            | Foreign Exchange Future | 0.98500   | 0.88300                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.40   | P            | Foreign Exchange Future | 0.02400   | 0.03400                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.45   | C            | Foreign Exchange Future | 0.93800   | 0.83700                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.45   | P            | Foreign Exchange Future | 0.02700   | 0.03800                         | 0             |
| 03/01/2012 | AU\$ / R On 18-June-12      | 7.60   | C            | Foreign Exchange Future | 0.91300   | 0.83300                         | 0             |
| 03/01/2012 | AU\$ / R On 18-June-12      | 7.60   | P            | Foreign Exchange Future | 0.11900   | 0.14700                         | 0             |
| 03/01/2012 | AU\$ / R On 18-June-12      | 7.65   | C            | Foreign Exchange Future | 0.87500   | 0.79700                         | 0             |
| 03/01/2012 | AU\$ / R On 18-June-12      | 7.65   | P            | Foreign Exchange Future | 0.13100   | 0.16100                         | 0             |
| 03/01/2012 | AU\$ / R On 18-June-12      | 7.70   | C            | Foreign Exchange Future | 0.83800   | 0.76200                         | 0             |
| 03/01/2012 | AU\$ / R On 18-June-12      | 7.70   | P            | Foreign Exchange Future | 0.14400   | 0.17600                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.75   | C            | Foreign Exchange Future | 0.67500   | 0.58900                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.75   | P            | Foreign Exchange Future | 0.06400   | 0.09000                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.90   | C            | Foreign Exchange Future | 0.55700   | 0.48000                         | 0             |
| 03/01/2012 | AU\$ / R On 19-March-12     | 7.90   | P            | Foreign Exchange Future | 0.09600   | 0.13100                         | 0             |
| 03/01/2012 | AU\$ / R On 17-September-12 | 8.19   | C            | Foreign Exchange Future | 0.64900   | 0.59900                         | 0             |
| 03/01/2012 | AU\$ / R On 17-September-12 | 8.19   | P            | Foreign Exchange Future | 0.40700   | 0.46400                         | 0             |
| 03/01/2012 | AU\$ / R On 17-September-12 | 8.24   | C            | Foreign Exchange Future | 0.62400   | 0.57500                         | 0             |
| 03/01/2012 | AU\$ / R On 17-September-12 | 8.24   | P            | Foreign Exchange Future | 0.43200   | 0.49000                         | 0             |
| 03/01/2012 | AU\$ / R On 17-September-12 | 8.29   | C            | Foreign Exchange Future | 0.60000   | 0.55200                         | 0             |
| 03/01/2012 | AU\$ / R On 17-September-12 | 8.29   | P            | Foreign Exchange Future | 0.45800   | 0.51700                         | 0             |
| 03/01/2012 | CAD/ R On 18-June-12        |        |              | Foreign Exchange Future | 8.13650   | 8.09860                         | 0             |
| 03/01/2012 | CAD/ R On 19-March-12       | 7.50   | C            | Foreign Exchange Future | 0.57800   | 0.54800                         | 0             |
| 03/01/2012 | CAD/ R On 19-March-12       | 7.50   | P            | Foreign Exchange Future | 0.03000   | 0.03900                         | 0             |
| 03/01/2012 | CAD/ R On 19-March-12       | 7.55   | C            | Foreign Exchange Future | 0.53500   | 0.50700                         | 0             |
| 03/01/2012 | CAD/ R On 19-March-12       | 7.55   | P            | Foreign Exchange Future | 0.03700   | 0.04800                         | 0             |
| 03/01/2012 | CAD/ R On 19-March-12       | 7.60   | C            | Foreign Exchange Future | 0.49400   | 0.46700                         | 0             |
| 03/01/2012 | CAD/ R On 19-March-12       | 7.60   | P            | Foreign Exchange Future | 0.04600   | 0.05800                         | 0             |
| 03/01/2012 | CAD/ R On 18-June-12        | 8.10   | C            | Foreign Exchange Future | 0.36100   | 0.34600                         | 0             |
| 03/01/2012 | CAD/ R On 18-June-12        | 8.10   | P            | Foreign Exchange Future | 0.32500   | 0.34700                         | 0             |



| Date       | Contract Details                | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/01/2012 | CAD/ R On 18-June-12            | 8.15   | C            | Foreign Exchange Future | 0.33900   | 0.32600                         | 0             |
| 03/01/2012 | CAD/ R On 18-June-12            | 8.15   | P            | Foreign Exchange Future | 0.35300   | 0.37700                         | 0             |
| 03/01/2012 | CAD/ R On 18-June-12            | 8.20   | C            | Foreign Exchange Future | 0.32000   | 0.30700                         | 0             |
| 03/01/2012 | CAD/ R On 18-June-12            | 8.20   | P            | Foreign Exchange Future | 0.38400   | 0.40800                         | 0             |
| 03/01/2012 | CF CANDO CAAN On 30-March-12    |        |              | Can-Do Future           | 0.32950   | 0.35760                         | 100,000       |
| 03/01/2012 | CF CANDO CAAO On 30-March-12    |        |              | Can-Do Future           | 0.11490   | 0.10230                         | 100,000       |
| 03/01/2012 | CF CANDO CAAS On 31-January-12  |        |              | Can-Do Future           | 0.13790   | 0.14750                         | 12,500        |
| 03/01/2012 | CF CANDO CAAT On 29-February-12 |        |              | Can-Do Future           | 0.11130   | 0.11630                         | 12,500        |
| 03/01/2012 | CF CANDO CAAU On 31-January-12  |        |              | Can-Do Future           | 0.04540   | 0.04090                         | 19,481        |
| 03/01/2012 | CF CANDO CAAV On 29-February-12 |        |              | Can-Do Future           | 0.08250   | 0.07380                         | 12,987        |
| 03/01/2012 | CHF / R On 18-June-12           |        |              | Foreign Exchange Future | 8.85750   | 8.86420                         | 0             |
| 03/01/2012 | CHF / R On 19-March-12          | 8.55   | C            | Foreign Exchange Future | 0.39200   | 0.38100                         | 0             |
| 03/01/2012 | CHF / R On 19-March-12          | 8.55   | P            | Foreign Exchange Future | 0.21600   | 0.20200                         | 0             |
| 03/01/2012 | CHF / R On 19-March-12          | 8.60   | C            | Foreign Exchange Future | 0.36700   | 0.35500                         | 0             |
| 03/01/2012 | CHF / R On 19-March-12          | 8.60   | P            | Foreign Exchange Future | 0.24100   | 0.22600                         | 0             |
| 03/01/2012 | CHF / R On 19-March-12          | 8.65   | C            | Foreign Exchange Future | 0.34300   | 0.33100                         | 0             |
| 03/01/2012 | CHF / R On 19-March-12          | 8.65   | P            | Foreign Exchange Future | 0.26700   | 0.25200                         | 0             |
| 03/01/2012 | CHF / R On 18-June-12           | 9.05   | C            | Foreign Exchange Future | 0.46000   | 0.46700                         | 0             |
| 03/01/2012 | CHF / R On 18-June-12           | 9.05   | P            | Foreign Exchange Future | 0.65300   | 0.65300                         | 0             |
| 03/01/2012 | CHF / R On 18-June-12           | 9.10   | C            | Foreign Exchange Future | 0.44400   | 0.45000                         | 0             |
| 03/01/2012 | CHF / R On 18-June-12           | 9.10   | P            | Foreign Exchange Future | 0.68700   | 0.68600                         | 0             |
| 03/01/2012 | CHF / R On 18-June-12           | 9.15   | C            | Foreign Exchange Future | 0.42800   | 0.43400                         | 0             |
| 03/01/2012 | CHF / R On 18-June-12           | 9.15   | P            | Foreign Exchange Future | 0.72100   | 0.72000                         | 0             |
| 03/01/2012 | NZ\$/ R On 18-June-12           |        |              | Foreign Exchange Future | 6.44270   | 6.34980                         | 0             |
| 03/01/2012 | NZ\$/ R On 18-June-12           | 6.25   | C            | Foreign Exchange Future | 0.39800   | 0.34500                         | 0             |
| 03/01/2012 | NZ\$/ R On 18-June-12           | 6.25   | P            | Foreign Exchange Future | 0.20500   | 0.24500                         | 0             |
| 03/01/2012 | NZ\$/ R On 19-March-12          | 6.27   | C            | Foreign Exchange Future | 0.23400   | 0.18600                         | 0             |
| 03/01/2012 | NZ\$/ R On 19-March-12          | 6.27   | P            | Foreign Exchange Future | 0.10900   | 0.15400                         | 0             |
| 03/01/2012 | NZ\$/ R On 19-March-12          | 6.28   | C            | Foreign Exchange Future | 0.22800   | 0.18100                         | 0             |
| 03/01/2012 | NZ\$/ R On 19-March-12          | 6.28   | P            | Foreign Exchange Future | 0.11300   | 0.15900                         | 0             |
| 03/01/2012 | NZ\$/ R On 19-March-12          | 6.29   | C            | Foreign Exchange Future | 0.22200   | 0.17600                         | 0             |
| 03/01/2012 | NZ\$/ R On 19-March-12          | 6.29   | P            | Foreign Exchange Future | 0.11700   | 0.16400                         | 0             |
| 03/01/2012 | NZ\$/ R On 18-June-12           | 6.30   | C            | Foreign Exchange Future | 0.37100   | 0.32100                         | 0             |
| 03/01/2012 | NZ\$/ R On 18-June-12           | 6.30   | P            | Foreign Exchange Future | 0.22800   | 0.27100                         | 0             |
| 03/01/2012 | NZ\$/ R On 18-June-12           | 6.35   | C            | Foreign Exchange Future | 0.34500   | 0.29700                         | 0             |
| 03/01/2012 | NZ\$/ R On 18-June-12           | 6.35   | P            | Foreign Exchange Future | 0.25200   | 0.29700                         | 0             |
| 03/01/2012 | PULA / R On 19-March-12         |        |              | Foreign Exchange Future | 1.10710   | 1.10280                         | 0             |
| 03/01/2012 | PULA / R On 19-March-12         | 1.10   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 03/01/2012 | PULA / R On 19-March-12         | 1.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/01/2012 | PULA / R On 19-March-12         | 1.11   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date                         | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|------------------------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 03/01/2012                   | PULA / R On 19-March-12 | 1.11   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0                 |
| 03/01/2012                   | PULA / R On 19-March-12 | 1.12   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0                 |
| 03/01/2012                   | PULA / R On 19-March-12 | 1.12   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0                 |
| 03/01/2012                   | YUAN/R On 18-June-12    |        |              | Foreign Exchange Future | 1.30570   | 1.31410                         | 0                 |
| 03/01/2012                   | YUAN/R On 18-June-12    | 1.10   | C            | Foreign Exchange Future | 0.21380   | 0.22200                         | 0                 |
| 03/01/2012                   | YUAN/R On 18-June-12    | 1.10   | P            | Foreign Exchange Future | 0.00810   | 0.00790                         | 0                 |
| 03/01/2012                   | YUAN/R On 18-June-12    | 1.15   | C            | Foreign Exchange Future | 0.17240   | 0.18020                         | 0                 |
| 03/01/2012                   | YUAN/R On 18-June-12    | 1.15   | P            | Foreign Exchange Future | 0.01670   | 0.01610                         | 0                 |
| 03/01/2012                   | YUAN/R On 18-June-12    | 1.20   | C            | Foreign Exchange Future | 0.13630   | 0.14340                         | 0                 |
| 03/01/2012                   | YUAN/R On 18-June-12    | 1.20   | P            | Foreign Exchange Future | 0.03060   | 0.02930                         | 0                 |
| 03/01/2012                   | YUAN/R On 19-March-12   | 1.25   | C            | Foreign Exchange Future | 0.07200   | 0.07900                         | 0                 |
| 03/01/2012                   | YUAN/R On 19-March-12   | 1.25   | P            | Foreign Exchange Future | 0.03010   | 0.02890                         | 0                 |
| <b>Futures Open Interest</b> |                         |        |              |                         |           |                                 | <b>618,457.00</b> |
| <b>Options Open Interest</b> |                         |        |              |                         |           |                                 | <b>254,026.00</b> |
| <b>Total</b>                 |                         |        |              |                         |           |                                 | <b>872,483.00</b> |